

## Strategy/Model Performance

TimerTrac.com provides **verification** of timing strategies below.

The site that sent you here has provided us with the trade information for the timing strategies below, as they actually happened in real-time or ongoing real-time account verification. You can graph the performance of strategies against a comparative index. You may also be able to apply the strategies to multiple indexes or some timing funds. TimerTrac.com tracks timing strategy executions and not equity. This allows users to apply trade executions to various indexes for a broader representation of strategy performance.

In addition to graphing the performance of these strategies, you can also view [information](#) or [historical trades](#) for the strategies.

If you would like to see performances for other strategies from various market timers, become a [TimerTrac Subscriber](#).

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**Period 7/31/2008 through 4/20/2012**  
(Hover mouse for full strategy name.)

	SP500	Q5Tr
Std Dev	28.60	54.91
Down Std Dev	23.04	42.64
Ulcer Index	6.35	0.37
MaxDD Peaks	-48.17	-40.93

MaxDD Entry	-46.62	-12.67
Beta (SP500)	1.00	-0.29

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### Performance Table

**Period 7/31/2008 through 4/20/2012**  
(Hover mouse for full strategy name.)

	SP500	'Q5Tr
AR/Std Dev	0.08	0.86
AR/Down SD	0.10	1.11
AR/MaxDD Pk	0.05	1.15
Alpha	1.00	2.76
Sharpe Ratio	0	0.85

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### Correlation Table

**Period 7/31/2008 through 4/20/2012**  
(Hover mouse for full strategy name.)

	SP500	'Q5Tr
SP500	1.00	0.36
'Q5Tr	0.36	1.00

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**Period 7/31/2008 through 4/20/2012**  
(Hover mouse for full strategy name.)

	SP500	'Q5Tr
<b>Monthly Returns</b>		
Jul 2008	0.00	0.00
Aug 2008	1.22	1.81
Sep 2008	-9.08	0.80
Oct 2008	-16.94	20.73
Nov 2008	-7.48	17.11
Dec 2008	0.78	7.60
Jan 2009	-8.57	2.89
Feb 2009	-10.99	-21.83
Mar 2009	8.53	-4.01
Apr 2009	9.40	26.41
May 2009	5.30	5.90
Jun 2009	0.03	5.73
Jul 2009	7.42	9.94
Aug 2009	3.35	2.45
Sep 2009	3.58	11.41
Oct 2009	-1.98	-6.40
Nov 2009	5.74	2.70
Dec 2009	1.77	10.50
Jan 2010	-3.69	-12.90
Feb 2010	2.86	15.22
Mar 2010	5.87	11.16
Apr 2010	1.47	4.08
May 2010	-8.19	-5.02
Jun 2010	-5.39	-22.68
Jul 2010	6.87	5.61
Aug 2010	-4.74	7.27
Sep 2010	8.74	27.37
Oct 2010	3.69	12.64
Nov 2010	0.39	-0.69

Dec 2010	5.88	9.57
Jan 2011	2.27	5.50
Feb 2011	2.85	-0.86
Mar 2011	0.23	-6.18
Apr 2011	2.85	5.42
May 2011	-1.35	-8.86
Jun 2011	-1.83	-2.36
Jul 2011	-2.15	2.95
Aug 2011	-5.68	-11.72
Sep 2011	-7.17	11.42
Oct 2011	10.78	7.26
Nov 2011	-0.51	-6.01
Dec 2011	0.85	8.41
Jan 2012	4.35	3.01
Feb 2012	4.07	13.06
Mar 2012	3.13	10.05
Apr 2012	-2.12	-5.88
Average	0.36	3.71
Best Month	10.78	27.37
Worst Month	-16.94	-22.68
<b>Quarterly Return</b>		
3rd Q 2008	-7.97	2.62
4th Q 2008	-22.56	52.13
1st Q 2009	-11.67	-22.79
2nd Q 2009	15.23	41.53
3rd Q 2009	14.98	25.49
4th Q 2009	5.48	6.22
1st Q 2010	4.88	11.56
2nd Q 2010	-11.86	-23.56
3rd Q 2010	10.71	44.29
4th Q 2010	10.21	22.56
1st Q 2011	5.42	-1.87
2nd Q 2011	-0.39	-6.19
3rd Q 2011	-14.33	1.27
4th Q 2011	11.16	9.29
1st Q 2012	11.99	28.16
2nd Q 2012	-2.12	-5.88
Average	1.20	11.55
Best Quarter	15.23	52.13
Worst Quarter	-22.56	-23.56
<b>Annual Returns</b>		
Part Year 2008	-28.73	56.12
Year 2009	23.45	45.65
Year 2010	12.78	50.79
Year 2011	-0.00	1.89
YTD 2012	9.62	20.63
<b>Total Returns</b>		
Total Return	8.77	321.44
Ann Return	2.28	47.16

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### Apply Timing Strategies:

Q5TrackerST

ETF:

ETF Neg:

MMF:

### Chart Parameters:

Time Frame:

From:

To:

Chart Type:

Chart Size:

Compare to Index:

Show Performance As:

Include Annual Fee:

Chart Output:

Show Trade Markers:

Combine Strategies: (Need more than 1 strategy)

Customize Leverage:

What is this really showing me?

The strategy above moves between the specified set of "asset classes". The trade signals indicate a percentage allocation for each asset class (such as Equity: 60%, MMF: 40%). Each "trade" is actually given as a change in the percentages (or "allocations"). The graph shows you the performance of each strategy based on the securities you've selected to represent the strategy's asset classes, as if you had been invested as such. In effect, the strategy is "applied" to the securities.

**Why does the graph use percentages?**

The graph shows the performance in terms of percentages so that you can do direct comparisons between multiple strategies and indices. Showing the performance in percentages is only the default; If you would prefer to see a dollar amount, select "Growth of \$10,000" from the chart parameter "Show Performance As"

**What about transaction fees, management fees, or other fees?**

This graph does not take into consideration any transaction fees that might be associated with trading. In addition, the graph does not consider costs for the strategy or management fees if you were to hire a separate advisor to manage your account using this system. Transaction fees, subscription fees, or management fees would lower the returns shown above.

**Where can I see information about the strategies?**

Each of the strategies listed in the "Apply Timing Strategy" above actually links to a page that gives more information about the strategy and its developer, as well as an option to view the actual historical trades. On the left side of this page there are also links to the graphing, information, and historical trade pages.

**Which web browser should I use?**

We highly recommend using Internet Explorer 5.0 or greater and the "ActiveX Control" output option. If you are using Netscape, for the richest experience, we suggest using the Netscape plugin, which can be [downloaded from here](#). If neither of these work for you, the next best thing is the PNG image option, and finally, the JPEG image option.

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