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.

Chart from 7/31/2008 2:00:00 PM to 7/31/2017 2:00:00 PM

Note: *One or more of the strategies have specified a "delay" in the number of days before the strategy is shown to the public. The chart's end date has been adjusted to accommodate the largest delay (1 days, specified by Q5TrackerST).*

Strategy Tracked Date Range:

Q5TrackerST: 11/23/2003 - Present

Risk Table

Period 7/31/2008 through 7/31/2017
(Hover mouse for full strategy name.)

	SP500	'Q5Tr
Std Dev	20.72	41.91
Down Std Dev	17.17	32.59
Ulcer Index	4.08	0.31
MaxDD Peaks	-48.17	-50.55
MaxDD Entry	-46.62	-12.67
Beta (SP500)	1.00	-0.05

? Click here to View the Definitions

Performance Table

Period 7/31/2008 through 7/31/2017
(Hover mouse for full stategy name.)

	SP500	'Q5Tr
AR/Std Dev	0.37	0.48
AR/Down SD	0.45	0.62
AR/MaxDD Pk	0.16	0.40
Alpha	1.00	3.47
Sharpe Ratio	0	0.47

? Click here to View the Definitions

Correlation Table

Period 7/31/2008 through 7/31/2017
(Hover mouse for full strategy name.)

	SP500	'Q5Tr
SP500	1.00	0.66
'Q5Tr	0.66	1.00

? Click here to View the Definitions

Return Table

Period 7/31/2008 through 7/31/2017
(Hover mouse for full strategy name.)

	SP500	'Q5Tr
Monthly Returns		
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	-0.75	-2.66
May 2012	-6.26	-15.78
Jun 2012	3.96	-3.40
Jul 2012	1.26	-5.43
Aug 2012	1.98	9.89
Sep 2012	2.42	1.72
Oct 2012	-1.98	-8.20
Nov 2012	0.29	11.58
Dec 2012	0.71	-7.90
Jan 2013	5.05	-4.40
Feb 2013	1.10	-1.28
Mar 2013	3.60	5.72
Apr 2013	1.81	-3.93
May 2013	2.08	-0.73
Jun 2013	-1.50	-9.13
Jul 2013	4.95	12.74
Aug 2013	-3.13	0.46
Sep 2013	2.97	-5.48
Oct 2013	4.46	9.82
Nov 2013	2.80	6.85
Dec 2013	2.36	5.82
Jan 2014	-3.56	-4.11
Feb 2014	4.32	6.37
Mar 2014	0.69	-4.19
Apr 2014	0.62	-6.81
May 2014	2.11	8.97
Jun 2014	1.90	6.02
Jul 2014	-1.51	1.99
Aug 2014	3.76	10.16
Sep 2014	-1.55	-1.81
Oct 2014	2.32	-3.21
Nov 2014	2.46	9.05
Dec 2014	-0.42	-4.97
Jan 2015	-3.10	-7.68
Feb 2015	5.49	14.71
Mar 2015	-1.74	-5.00
Apr 2015	0.85	3.49
May 2015	1.05	-0.86
Jun 2015	-2.10	-7.04
Jul 2015	1.97	-1.97
Aug 2015	-6.26	-30.57
Sep 2015	-2.64	-0.13
Oct 2015	8.30	-8.32
Nov 2015	0.05	0.77
Dec 2015	-1.75	-3.48
Jan 2016	-5.07	4.33
Feb 2016	-0.41	32.06
Mar 2016	6.60	13.60
Apr 2016	0.27	-6.51
May 2016	1.53	5.93
Jun 2016	0.09	-2.35
Jul 2016	3.56	14.44
Aug 2016	-0.12	-0.56
Sep 2016	-0.12	0.08
Oct 2016	-1.94	-3.21
Nov 2016	3.42	-8.97
Dec 2016	1.82	-7.99
Jan 2017	1.79	10.43
Feb 2017	3.72	8.65
Mar 2017	-0.04	3.76
Apr 2017	0.91	5.27
May 2017	1.16	0.45
Jun 2017	0.48	-5.27
Jul 2017	1.94	8.12
Average	0.71	1.99
Best Month	10.78	32.06
Worst Month	-16.94	-30.57
Quarterly Return		
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	-3.28	-20.81
3rd Q 2012	5.76	5.70
4th Q 2012	-1.00	-5.66
1st Q 2013	10.02	-0.23
2nd Q 2013	2.37	-13.33
3rd Q 2013	4.69	7.05
4th Q 2013	9.92	24.18
1st Q 2014	1.30	-2.26
2nd Q 2014	4.70	7.66
3rd Q 2014	0.61	10.33
4th Q 2014	4.39	0.31
1st Q 2015	0.44	0.60
2nd Q 2015	-0.23	-4.62
3rd Q 2015	-6.94	-32.02
4th Q 2015	6.45	-10.82
1st Q 2016	0.78	56.51
2nd Q 2016	1.90	-3.30
3rd Q 2016	3.30	13.88
4th Q 2016	3.26	-18.94
1st Q 2017	5.54	24.49
2nd Q 2017	2.56	0.17
3rd Q 2017	1.94	8.12
Average	2.16	6.43
Best Quarter	15.23	56.51
Worst Quarter	-22.56	-32.02
Annual Returns		
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
Year 2012	13.41	1.20
Year 2013	29.60	14.95
Year 2014	11.39	16.45
Year 2015	-0.73	-41.83
Year 2016	9.54	39.71
YTD 2017	10.34	34.84
Total Returns		
Total Return	94.91	418.67
Ann Return	7.69	20.06

? **Click here to View the Definitions**

Apply Timing Strategies:

Q5TrackerST

ETF: Rydex Nasdaq 100 2x Strategy (RYVYX)

ETF Short: Rydex Inverse Nasdaq 100 2x Strategy (RYVNX)

MMF: Cash with no interest

Choose Different Strategies

Chart Parameters:

Time Frame: Custom

From: 7 31 2008

To: 7 31 2017

Chart Type: Line

Chart Size: Huge

Compare to Index: S&P 500 Index

Show Performance As: Percentage Change

Include Annual Fee: 0%

Chart Output: JPEG Image

Show Trade Markers: No

Combine Strategies: (Need more than 1 strategy)

Print Data in Table: ☐

Customize Leverage: ☐

Graph | Graph with Statistics(beta)

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.
