# 2010 Unified Broad Equity ETF Timing

## V1.1

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The aim of this paper to present the results of a unified market timing system that performs decent on broad equitiy ETFs. I chosed to limit the research to {SPY, IWM, EWZ} ETFs for [1/1/2002-1/1/2010] period in time.

First column is the not timed asset the second one is the timed flavour. The bnchmark asset is the SP500. Looks like SS123 is a bit inflationary.

Looks like is doing well on all assets analysed. The timer is the same and triggers switching from equity to a bond ETF. Turnover around 250%.

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| **EWZ** | **SPY** | **IWM** |
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