Strat 3 Tex Report

Strat 3

January 4, 2015

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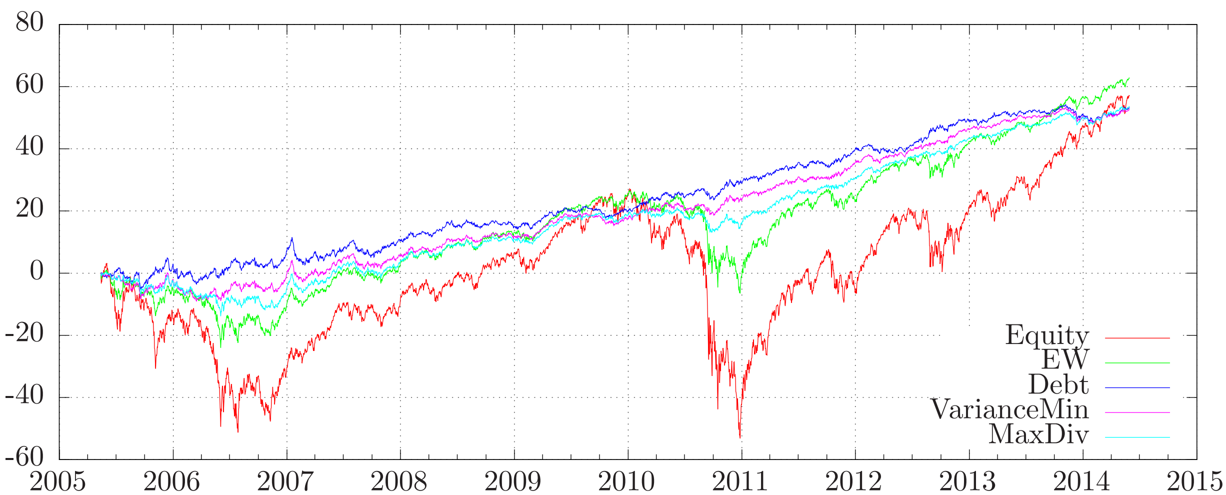
Disclaimer

Chapter 1

Overview

1.1 Holding Period Return



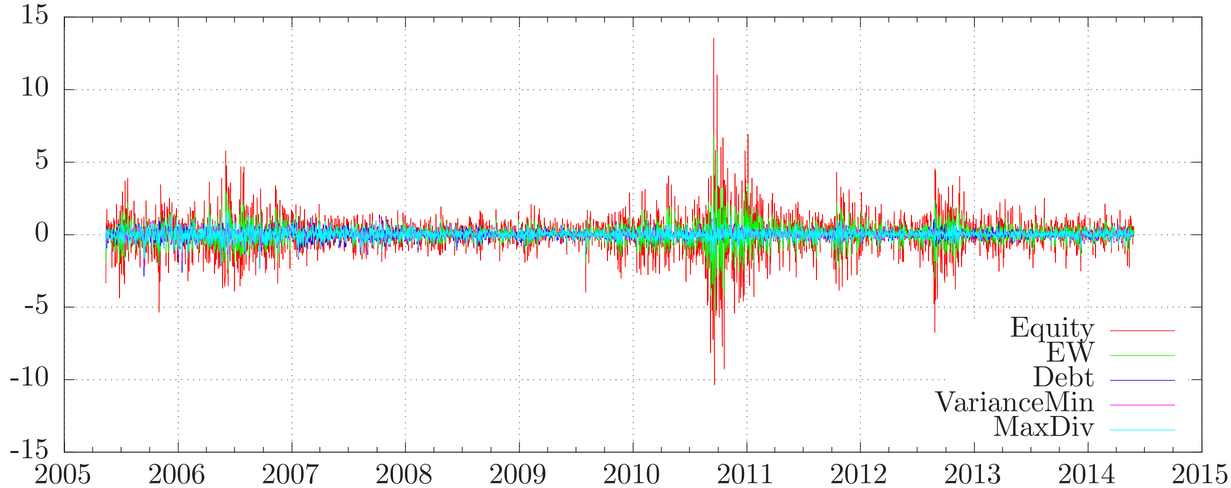
1.2 Statistics

n = 3303	Equity	EW	Debt	VarianceMin	MaxDiv
Mean	4.32	4.75	4.02	3.98	4.05
St. Dev	20.54	10.46	5.3	5.04	5.55
Sharp	0.2104	0.454	0.7586	0.7901	0.7307
Skew	NA	NA	NA	NA	NA
Kurtosis	NA	NA	NA	NA	NA
Positive	1812	1794	1897	1757	1763
Negative	1491	1509	1406	1546	1540

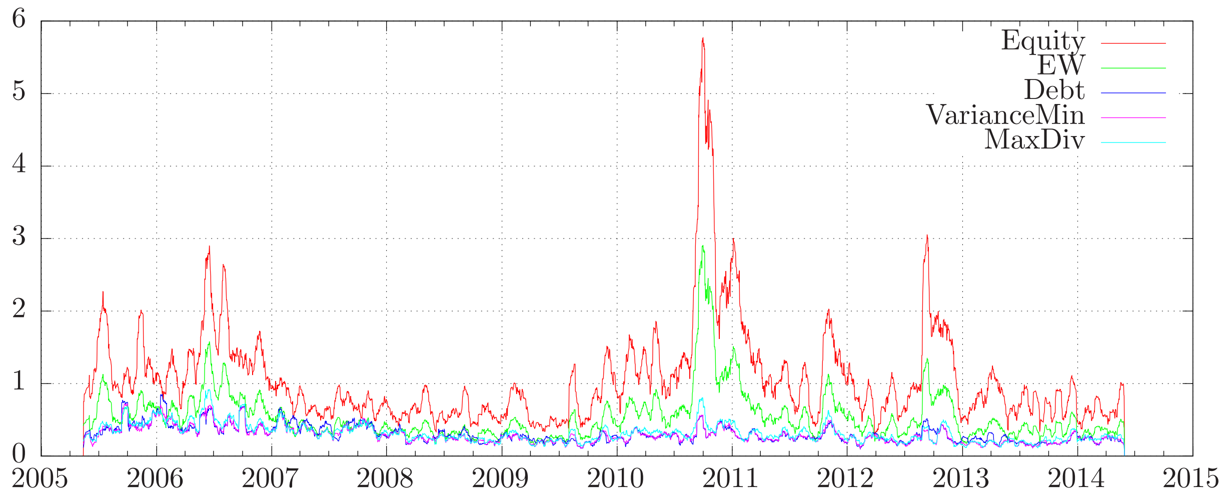
Chapter 2

Risk

2.1 Periodict Return

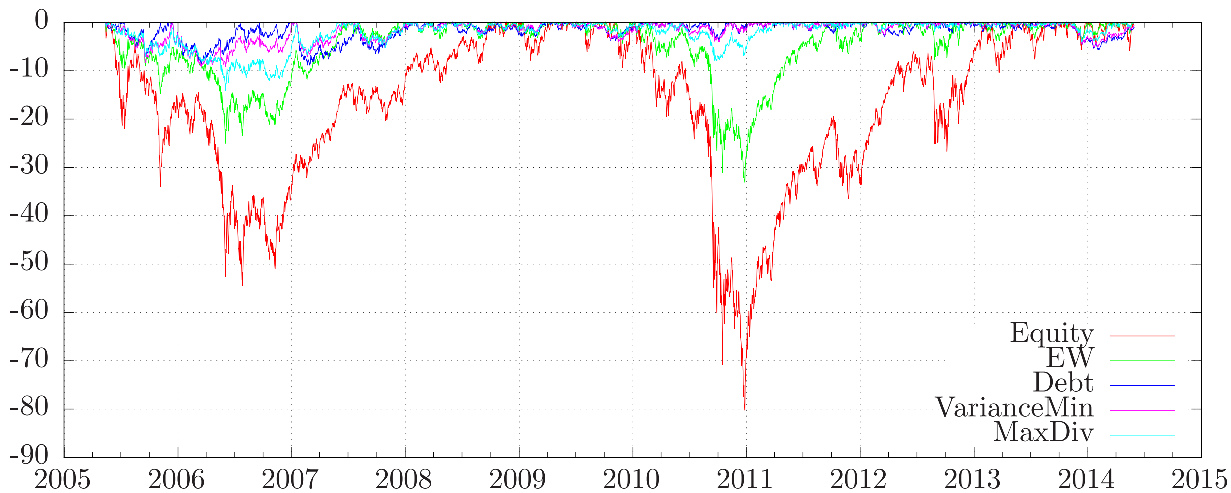


2.2 Volatility Evolution

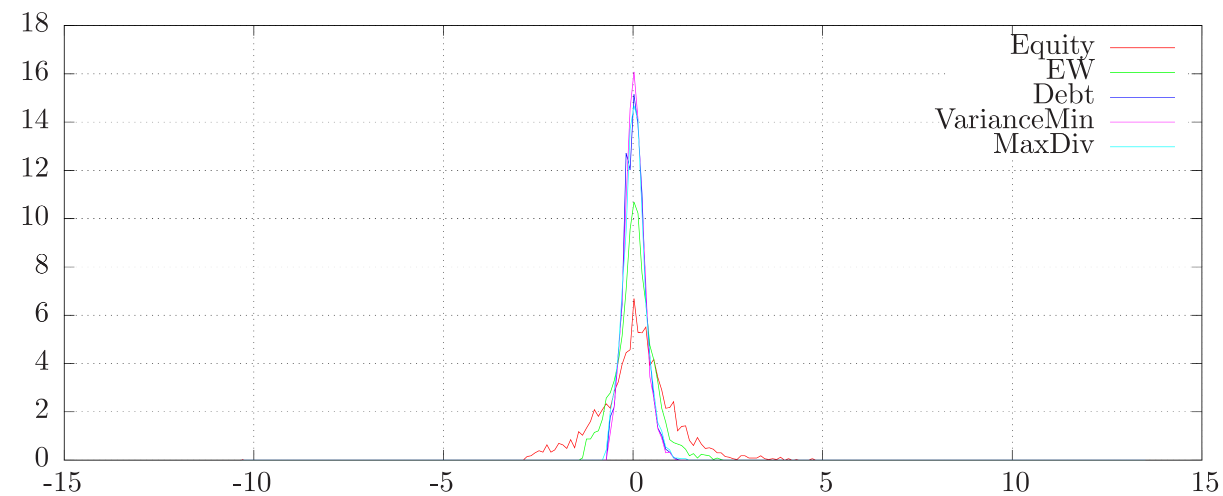


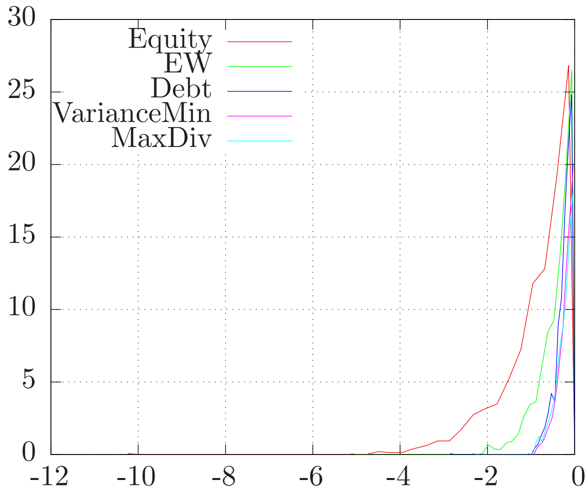
	Mean	St. Dev.	Count
Equity	16.87	11.01	3304
EW	8.7	5.45	3304
Debt	4.83	1.89	3304
VarianceMin	4.6	1.8	3304
MaxDiv	5.05	2.02	3304

2.3 Drawdown

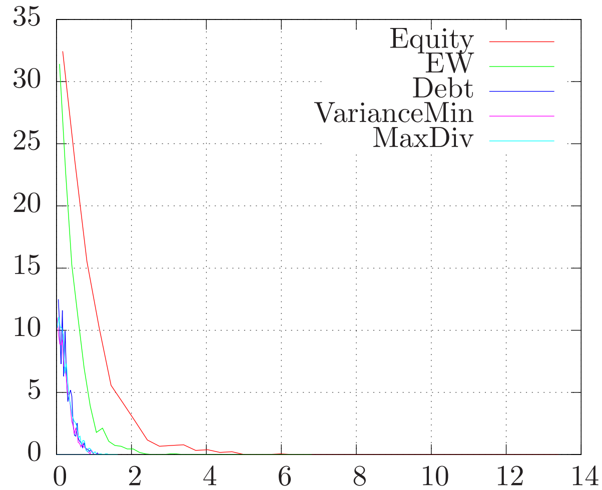


2.4 Density





	Mean	St. Dev.	Count (%)
Equity	-234.01	16.3	45.14
EW	-116.75	8.01	45.68
Debt	-67.56	3.95	42.56
VarianceMin	-58.46	3.71	46.8
MaxDiv	-65.22	3.95	46.62



	Mean	St. Dev.	Count (%)
Equity	200.44	14.49	54.85
EW	106.95	7.49	54.31
Debt	57.08	3.3	57.43
VarianceMin	58.93	3.13	53.19
MaxDiv	64.57	3.56	53.37

Chapter 3

Strategies

3.1 Equity

3.1.1 Description

Equity Portfolio

3.1.2 Configuration

Frequency	1
Version	1
Rebalanced	true

3.2 EW

3.2.1 Description

Equal Weighted Portfolio

3.2.2 Configuration

Frequency	1
Version	1
Rebalanced	true

3.3 Debt

3.3.1 Description

Debt Portfolio

3.3.2 Configuration

Frequency	1
Version	1
Rebalanced	true

3.4 VarianceMin

3.4.1 Description

Minimal Variance Portfolio Compute the weights x which minimize the expected variance of the portfolio

3.4.2 Configuration

Frequency	1
Version	1
Rebalanced	true

3.5 MaxDiv

3.5.1 Description

Maximum Diversification Portfolio Compute the weights x which maximize the Diversification Ratio

3.5.2 Configuration

Frequency	1
Version	1
Rebalanced	true

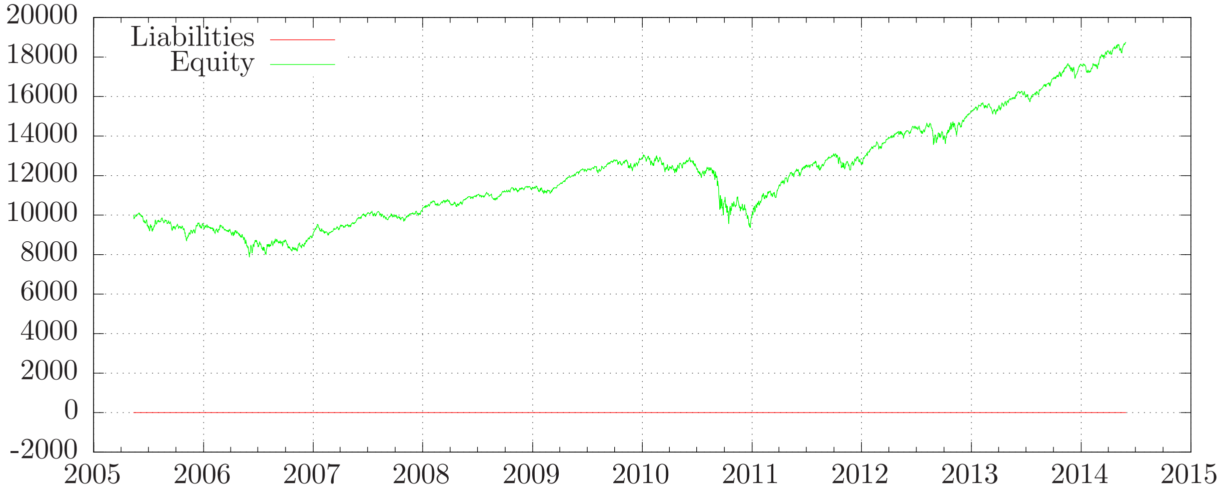
Chapter 4

Data

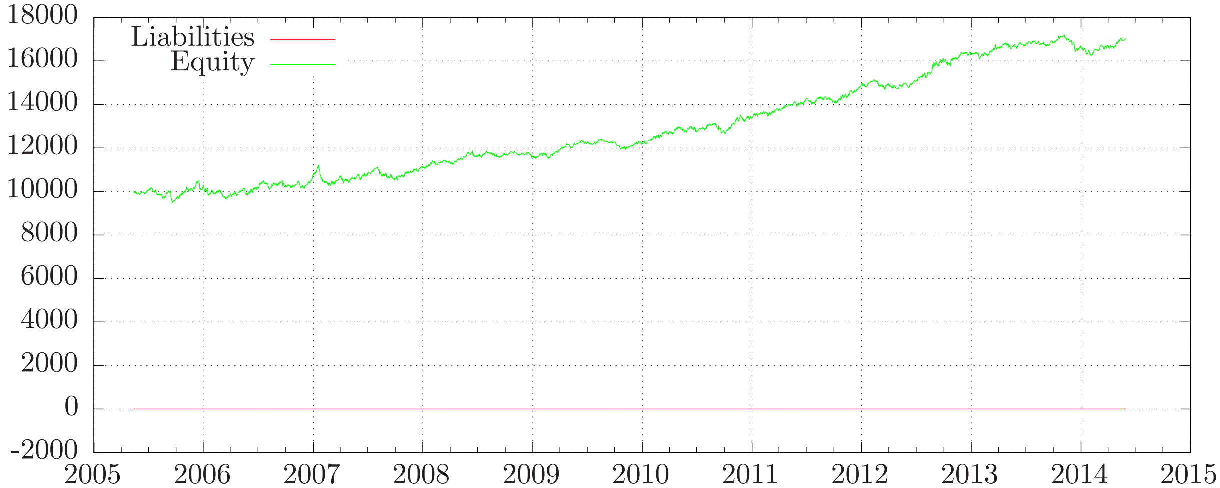
4.1 Portfolio Values

4.1.1 Equity

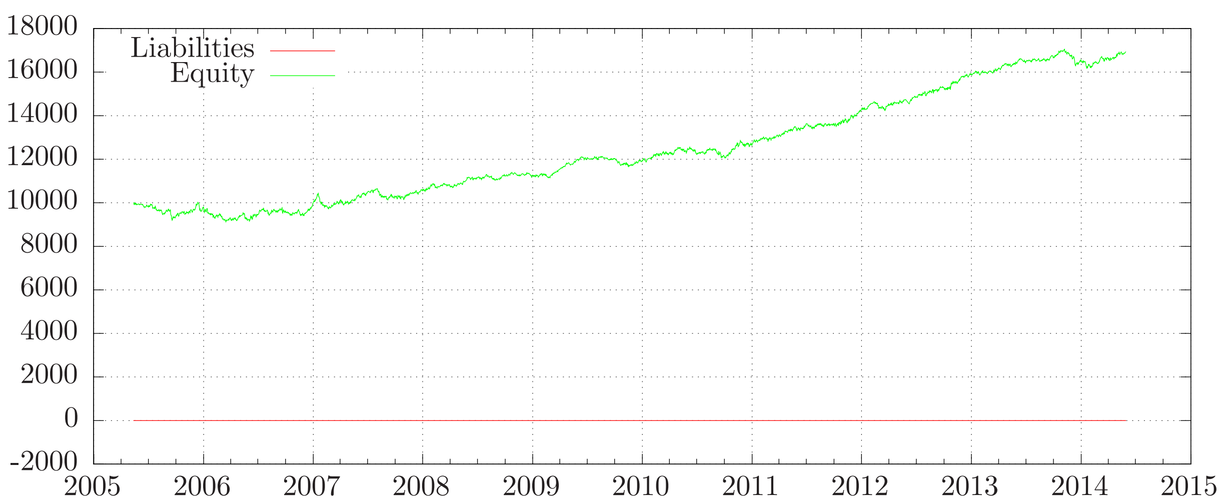
4.1.2 EW



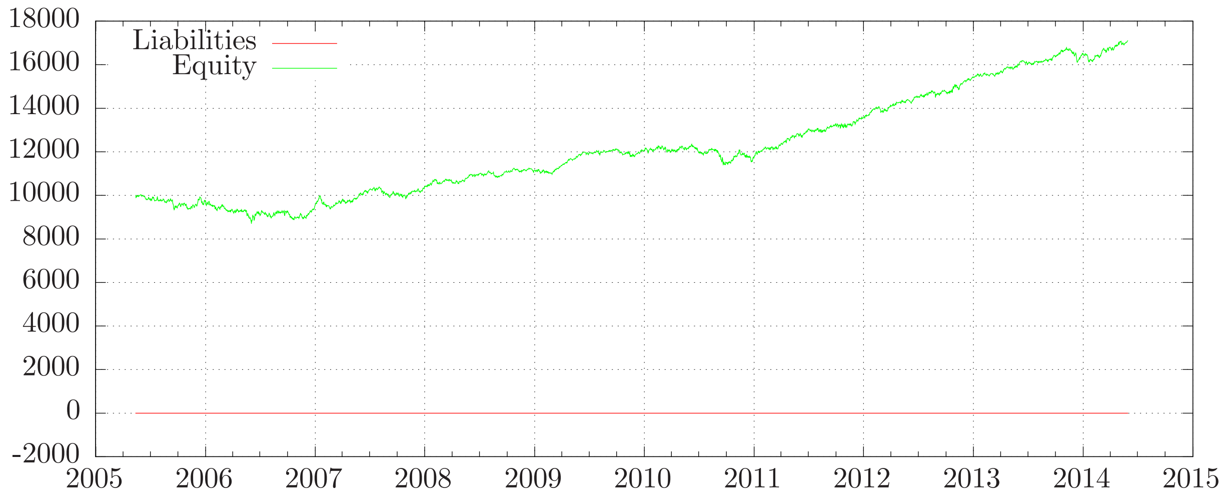
4.1.3 Debt



4.1.4 VarianceMin



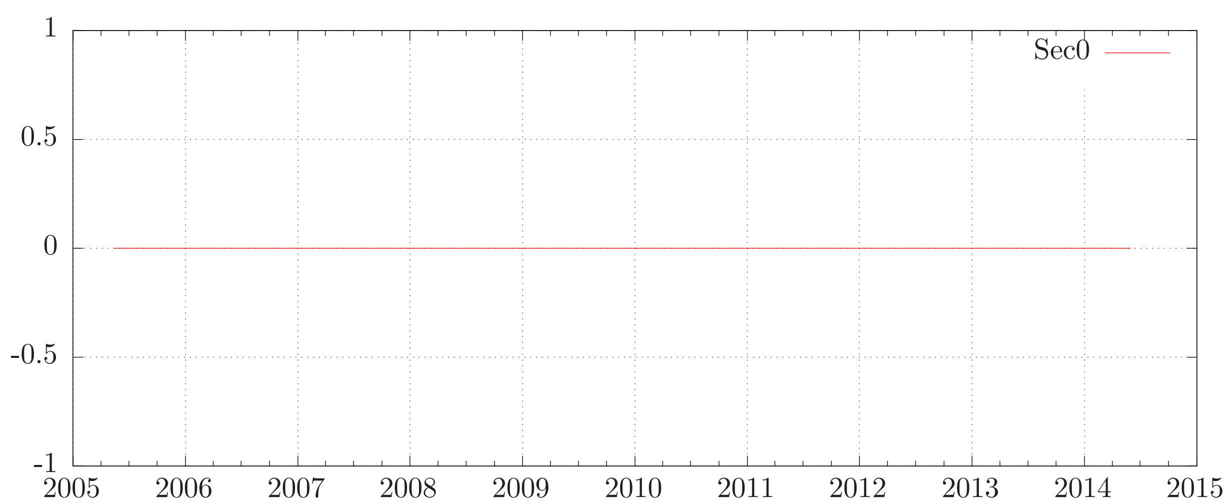
4.1.5 MaxDiv



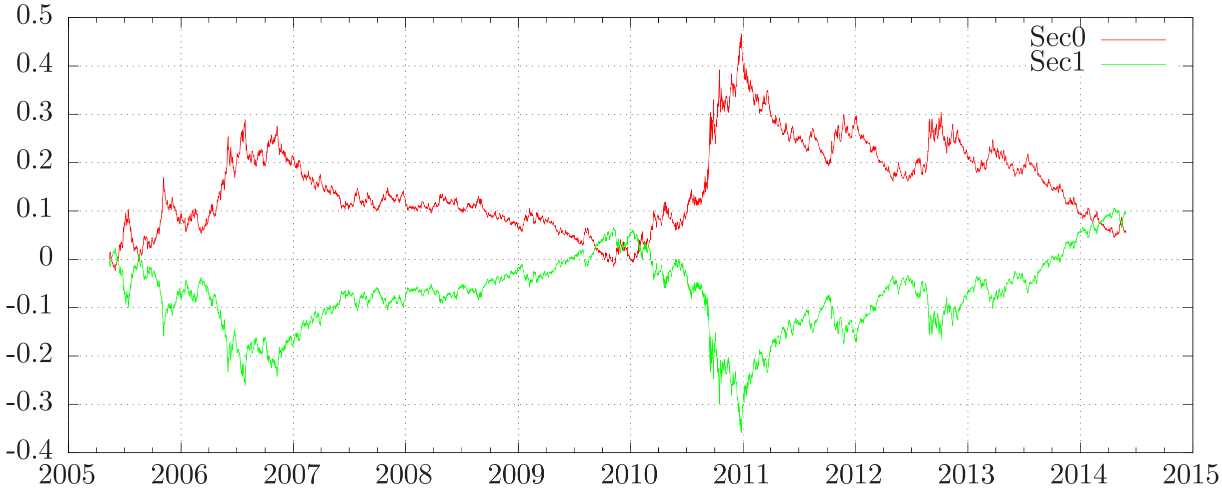
4.2 Holdings

Holdings" percentage variation

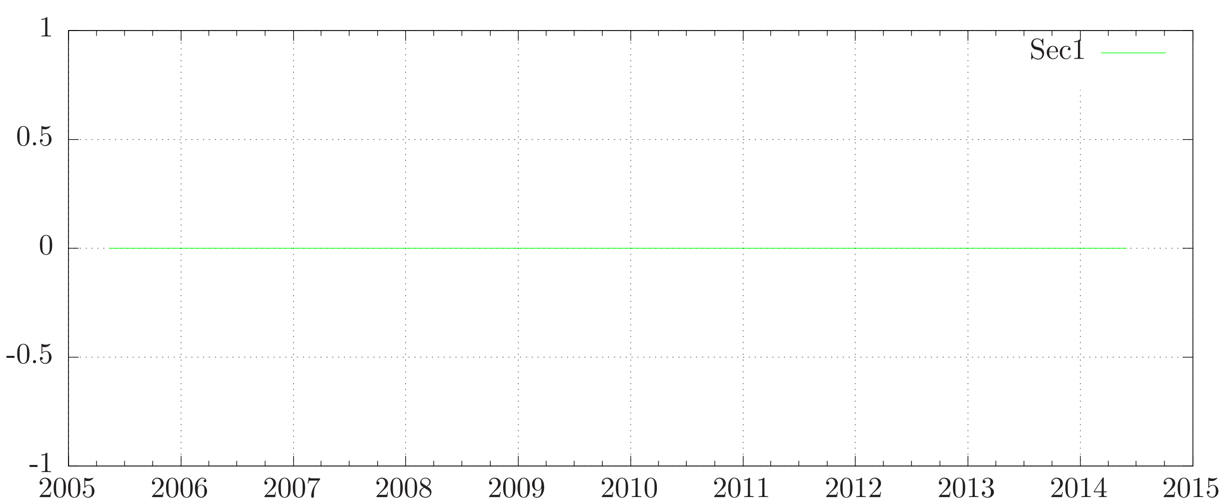
4.2.1 Equity



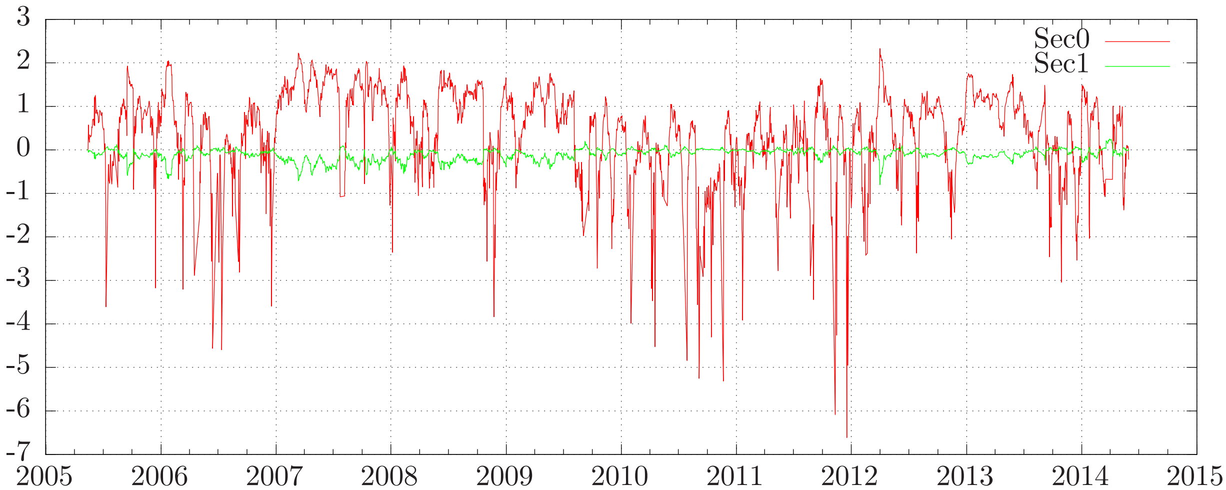
4.2.2 EW



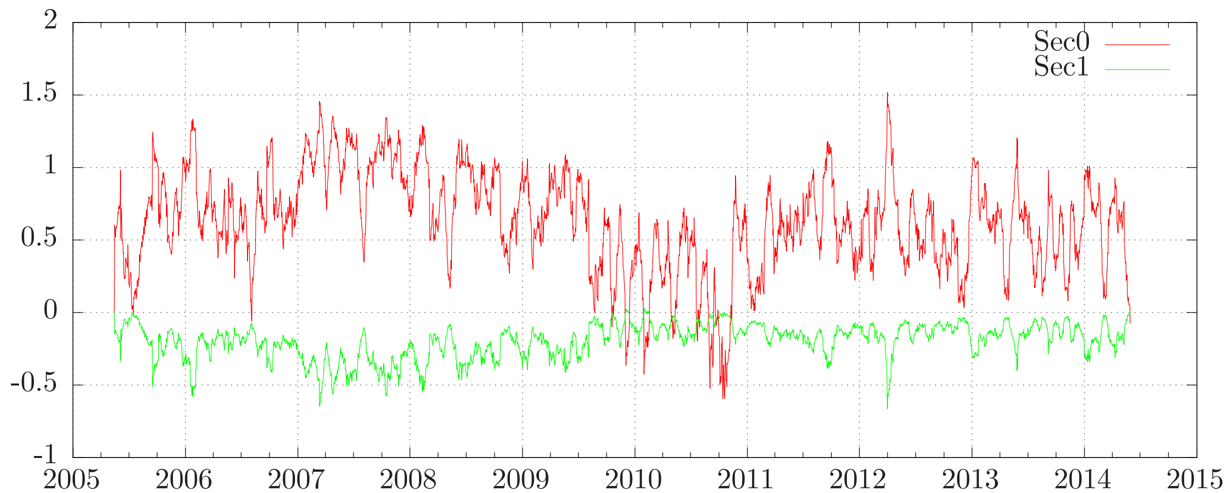
4.2.3 Debt



4.2.4 VarianceMin



4.2.5 MaxDiv



4.3 Transaction Order

Statistics about the number of Asset's unit bought/sold. The first observation is skipped

4.3.1 Equity

	Mean	Mean (Bought)	Mean (Sold)	St. Dev.	% Buy	% Sell
Sec0	0	0	0	0	87.43	12.56
Sec1	0	0	-nan	0	100	0

4.3.2 EW

	Mean	Mean (Bought)	Mean (Sold)	St. Dev.	% Buy	% Sell
Sec0	0.0008	0.28	-0.24	0.4	46.77	53.22
Sec1	0.0085	1.1	-1.23	1.67	53.22	46.77

4.3.3 Debt

	Mean	Mean (Bought)	Mean (Sold)	St. Dev.	% Buy	% Sell
Sec0	0	0	-nan	0	100	0
Sec1	0	0	0	0	99.72	0.27

4.3.4 VarianceMin

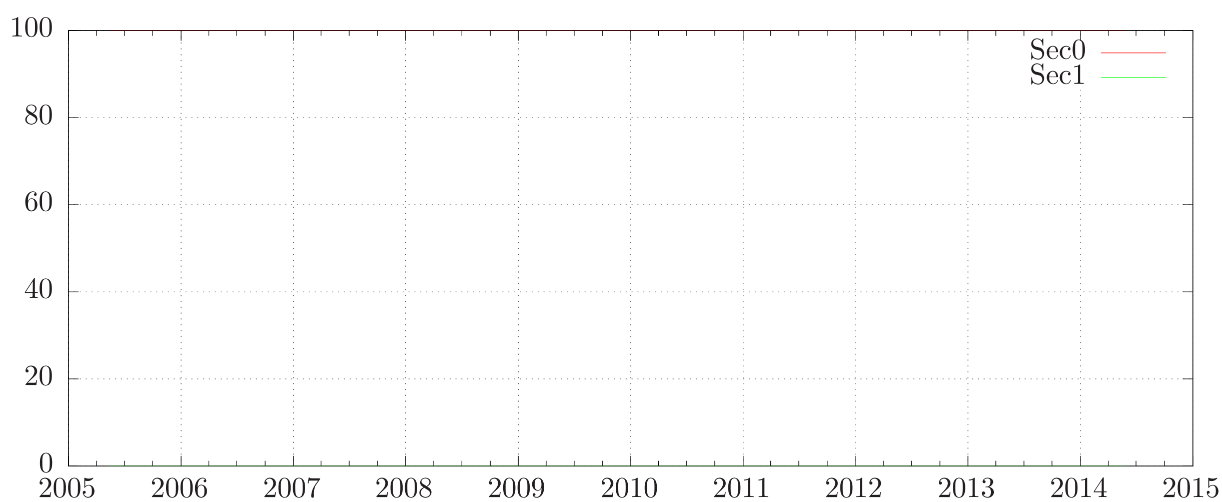
	Mean	Mean (Bought)	Mean (Sold)	St. Dev.	% Buy	% Sell
Sec0	-0.0003	1.89	-1.93	3.11	50.46	49.53
Sec1	0.001	9.18	-9.01	15.14	49.53	50.46

4.3.5 MaxDiv

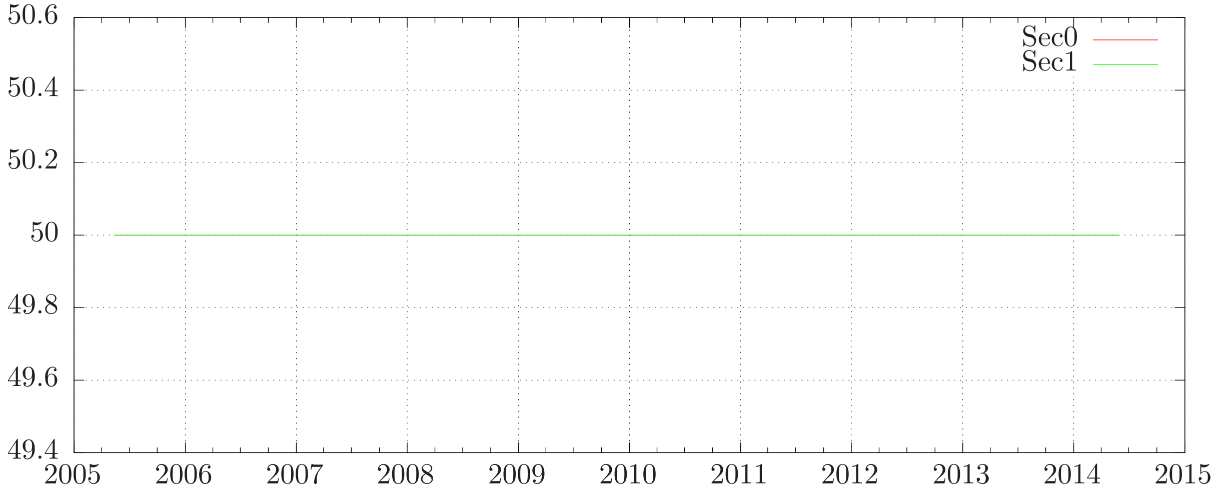
	Mean	Mean (Bought)	Mean (Sold)	St. Dev.	% Buy	% Sell
Sec0	-0.0002	1.22	-1.23	1.93	50.1	49.89
Sec1	0.0015	5.78	-5.76	9.28	49.89	50.1

4.4 Target Weight

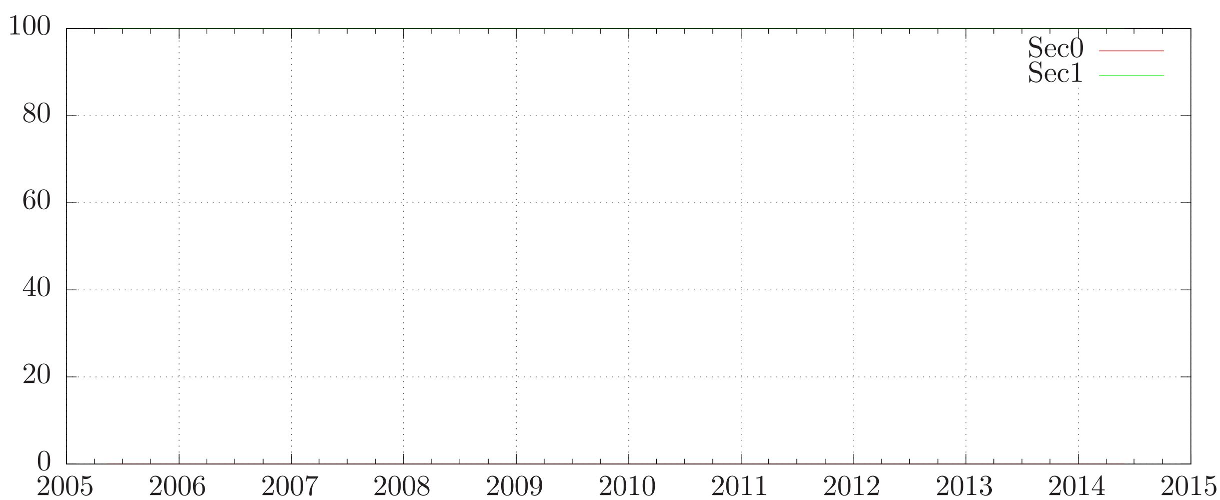
4.4.1 Equity



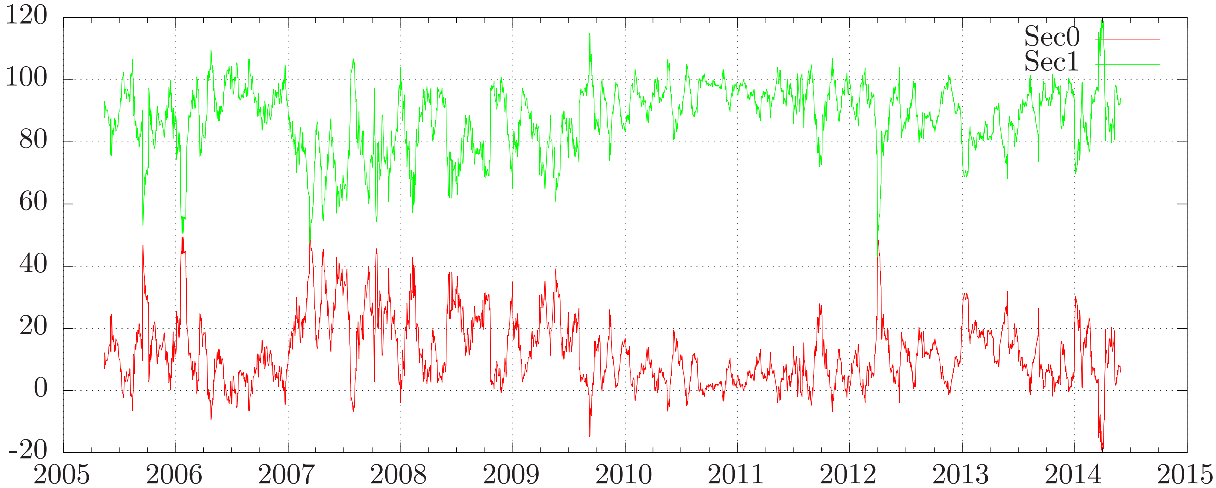
4.4.2 EW



4.4.3 Debt



4.4.4 VarianceMin



4.4.5 MaxDiv