Strat 3 Tex Report

Strat 3

January 5, 2015

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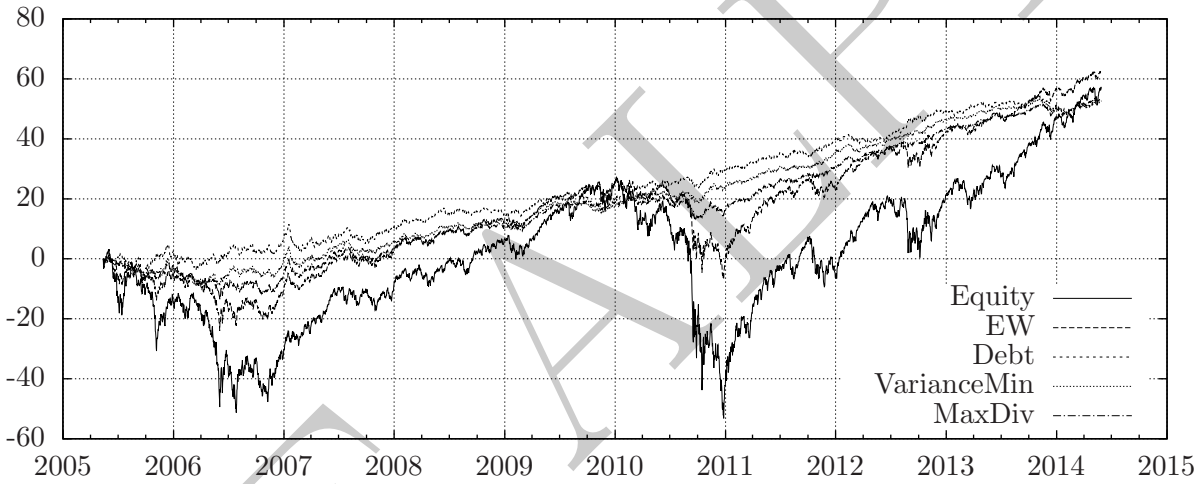
Chapter 1

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	-0.0499	0.0831	-0.6991	-0.5727	-0.2939
Kurtosis	13.63	12.99	8.11	6.83	5.8
Positive	1812	1794	1897	1757	1762
Negative	1491	1509	1406	1546	1541

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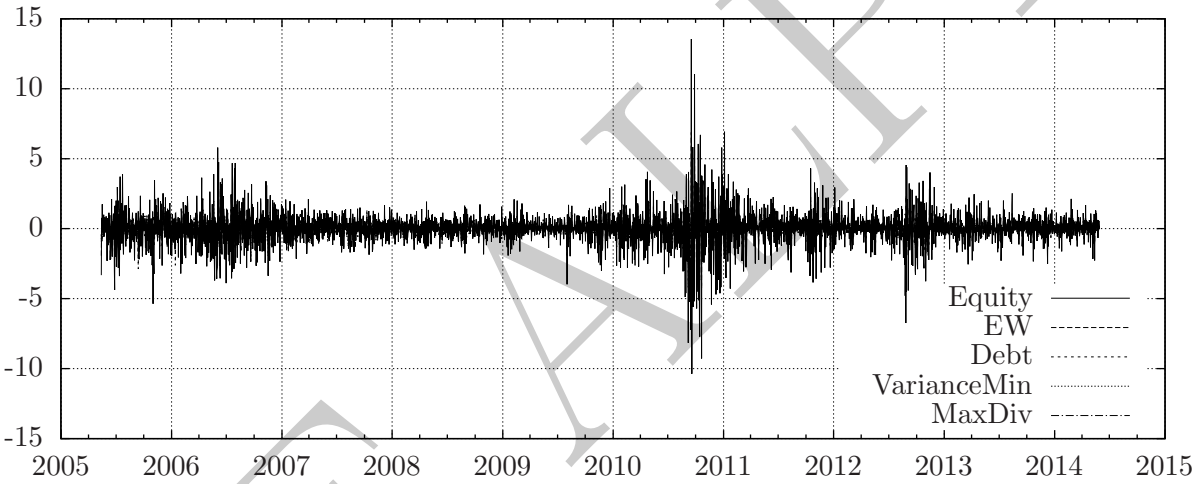
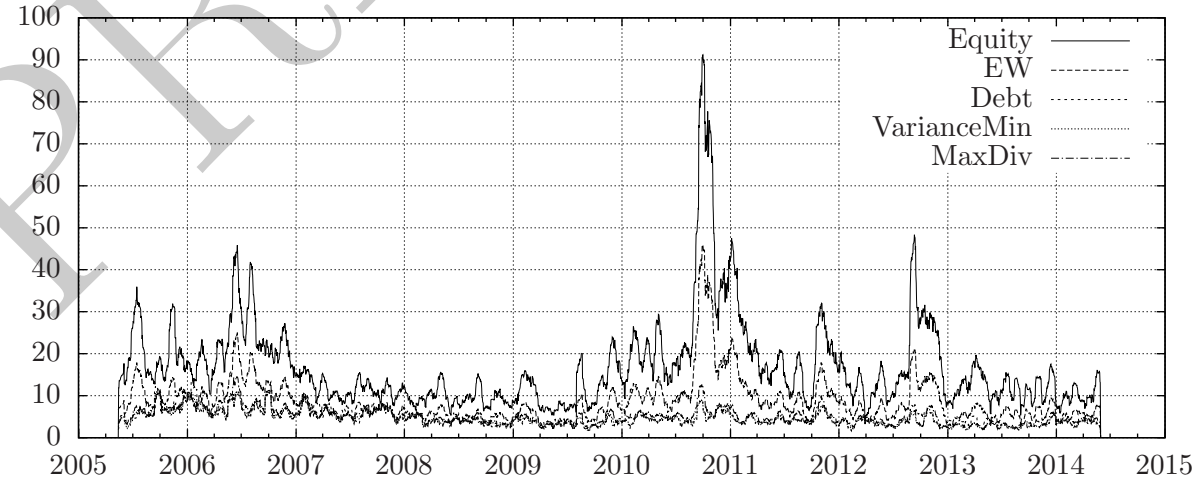
Chapter 2

Risk

2.1 Periodict Return



2.2 Volatility Evolution



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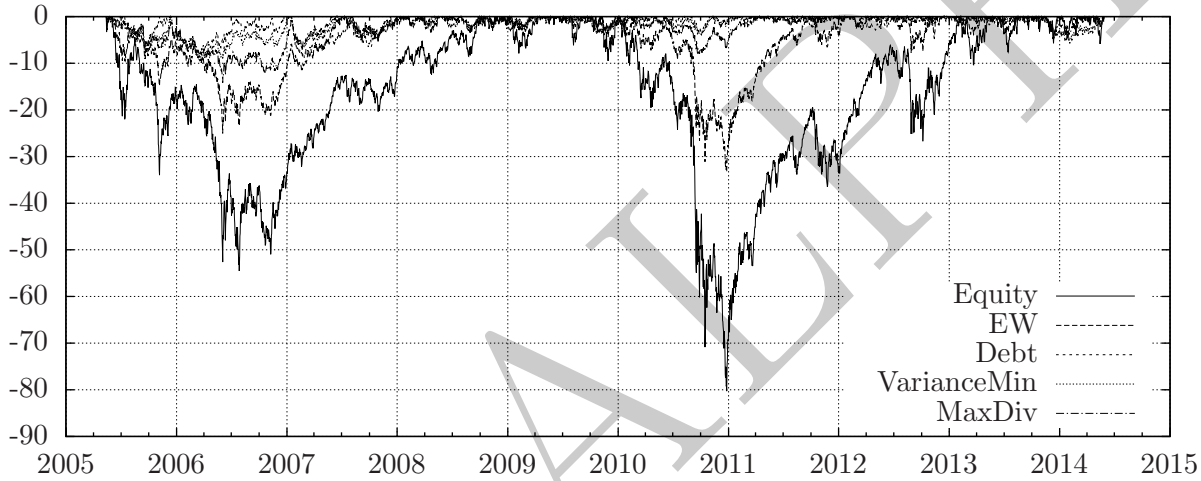
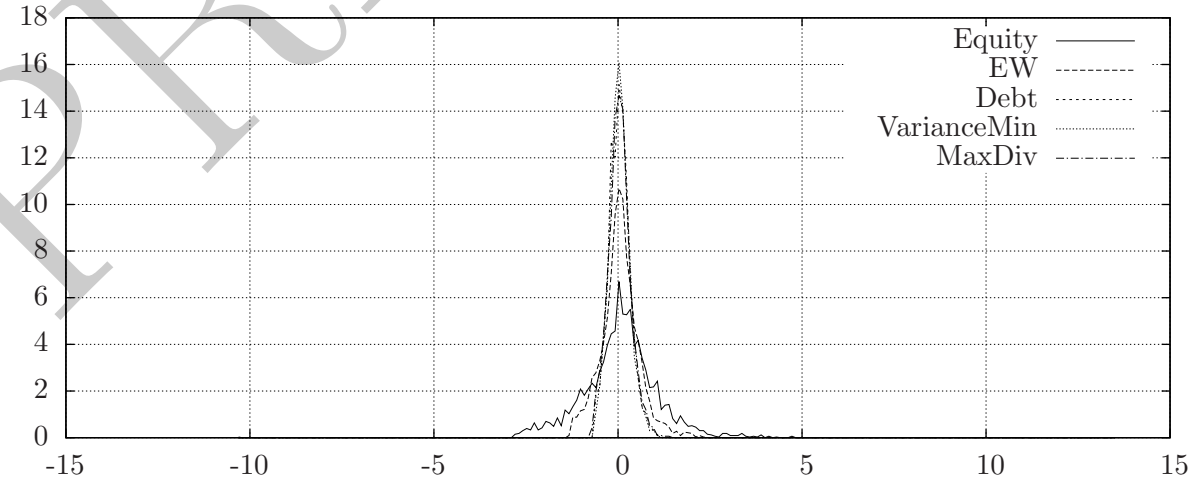
	Mean	St. Dev.	Count
Equity	16.87	11.01	3304
EW	8.7	5.45	3304
Debt	4.83	1.89	3304
VarianceMin	4.6	1.8	3304
MaxDiv	5.05	2.02	3304

2.3 Drawdown



2.4 Density



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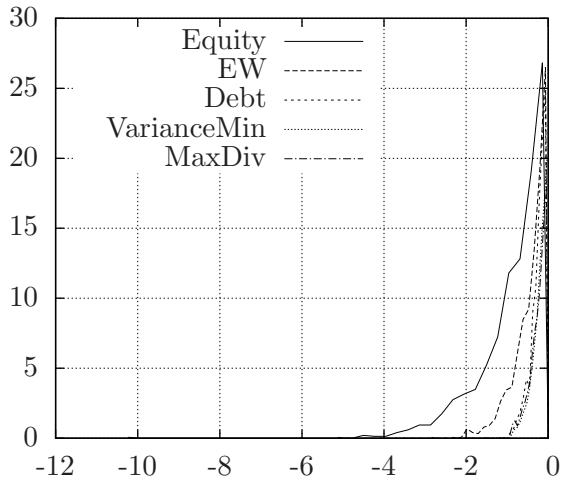
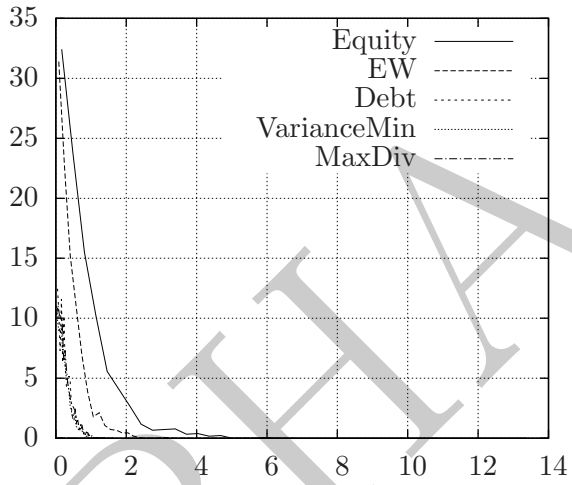


	Mean	St. Dev.	Count (%)
Equity	-234.01	16.3	45.14
EW	-116.75	8.01	45.68
Debt	-67.56	3.95	42.56
VarianceMin	-58.46	3.71	46.8
MaxDiv	-65.18	3.95	46.65



	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	64.61	3.56	53.34

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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

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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

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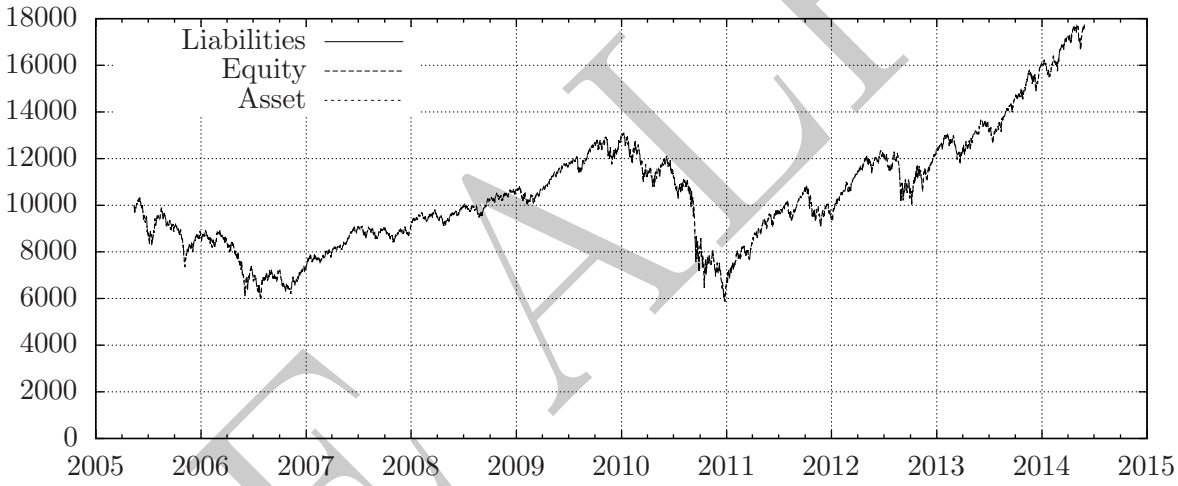
Chapter 4

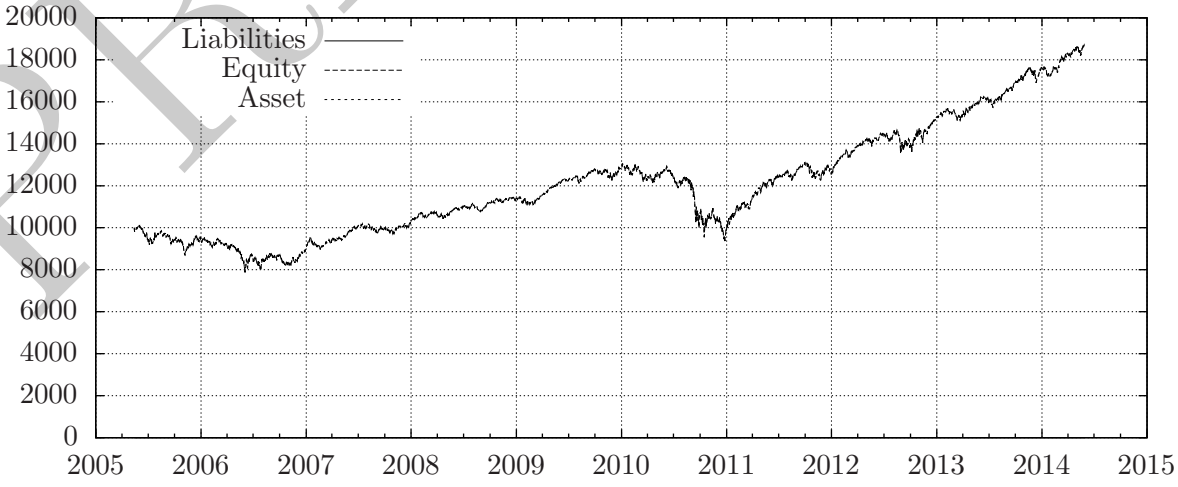
Data

4.1 Portfolio Values

4.1.1 Equity



4.1.2 EW



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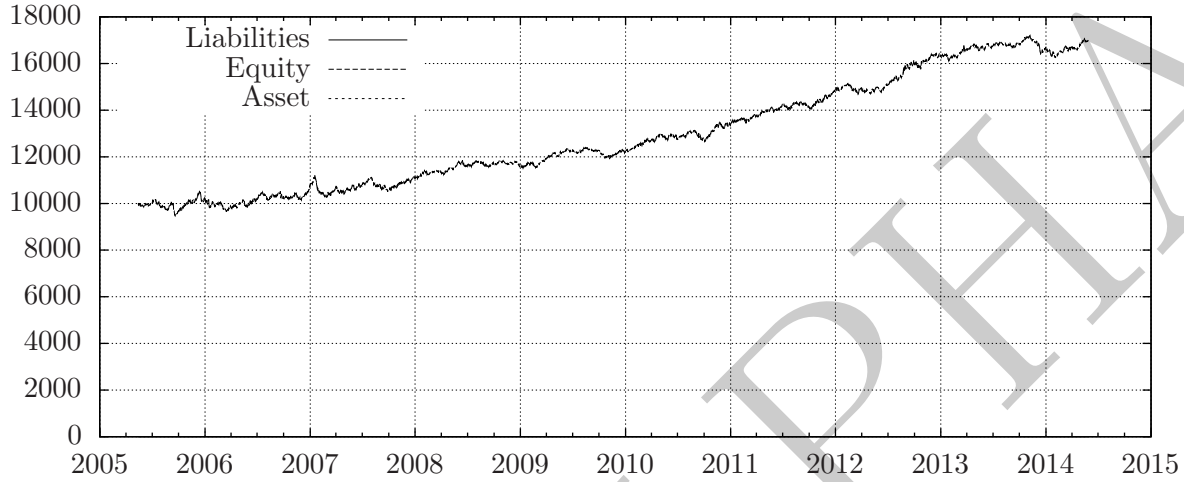
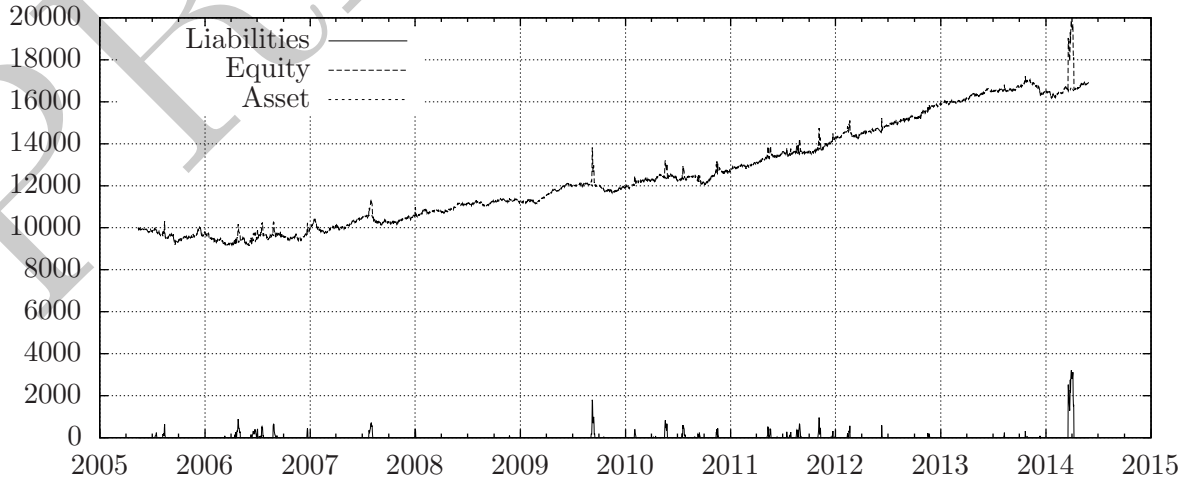
4.1.3 Debt



4.1.4 VarianceMin



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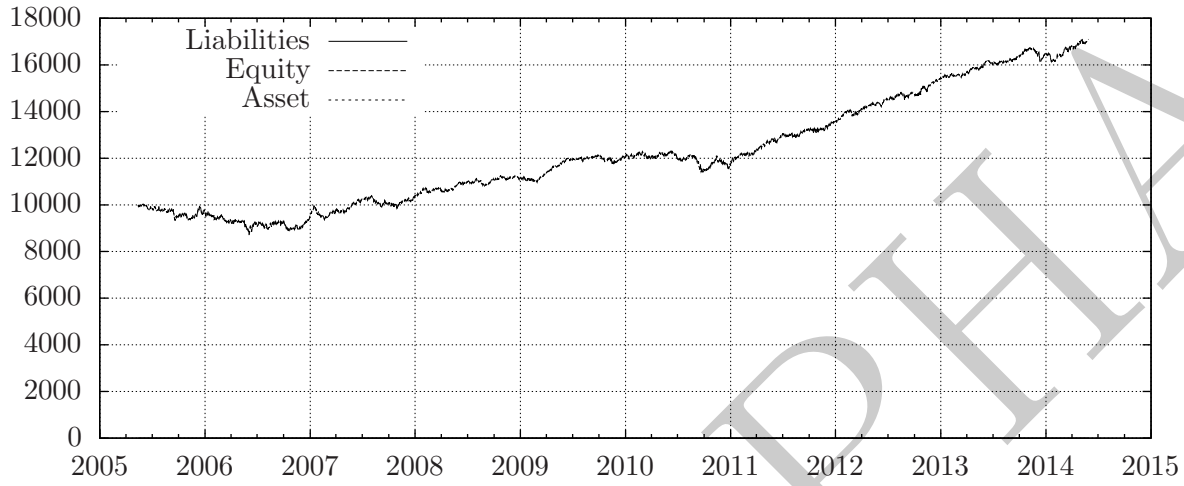
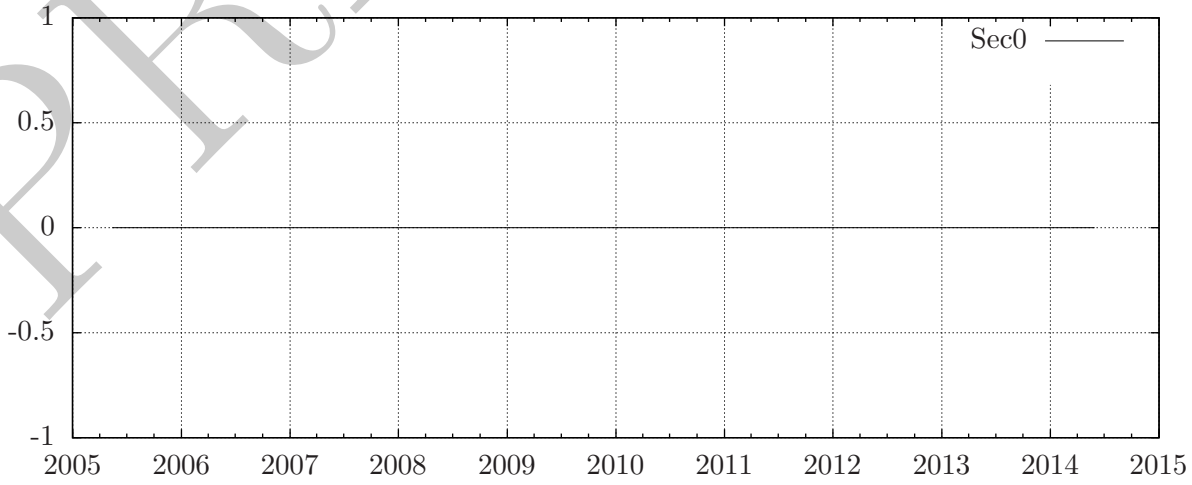
4.1.5 MaxDiv



4.2 Holdings

4.2.1 Equity



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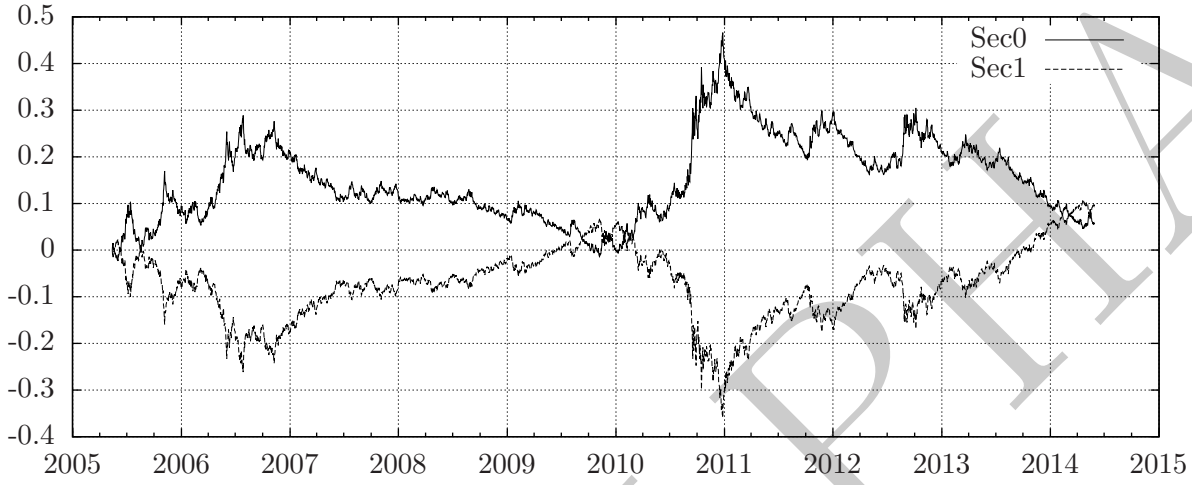
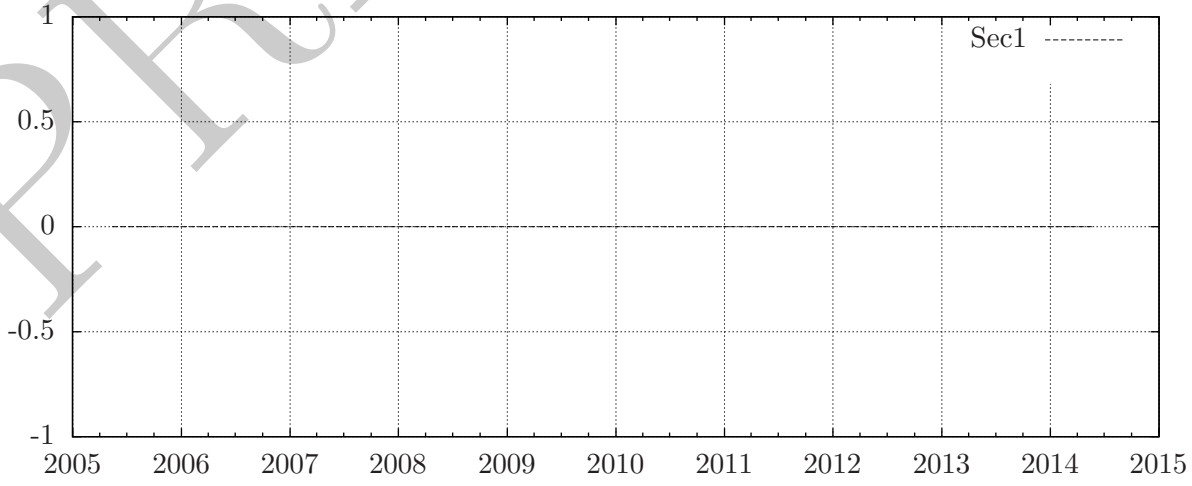
4.2.2 EW



4.2.3 Debt



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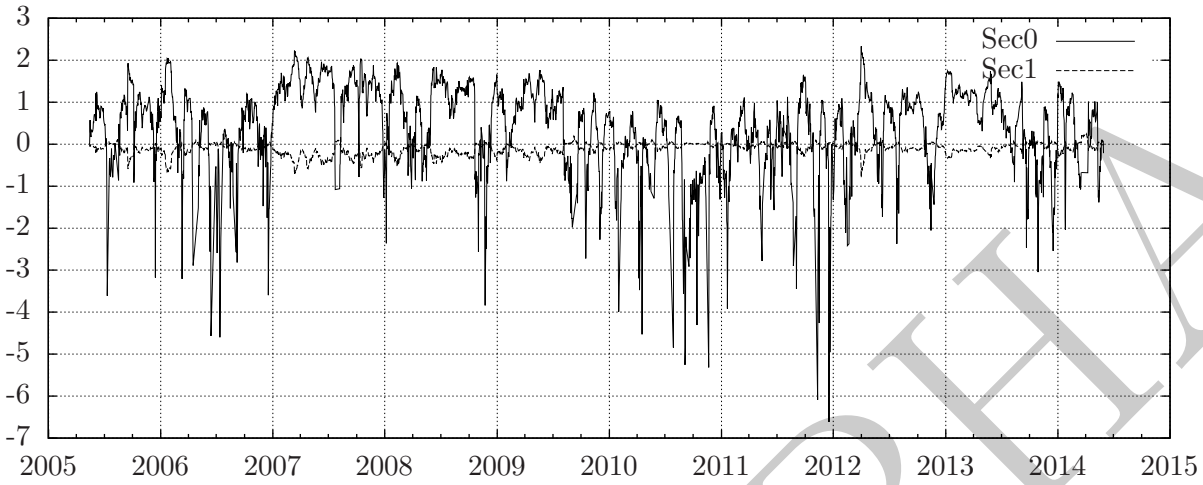
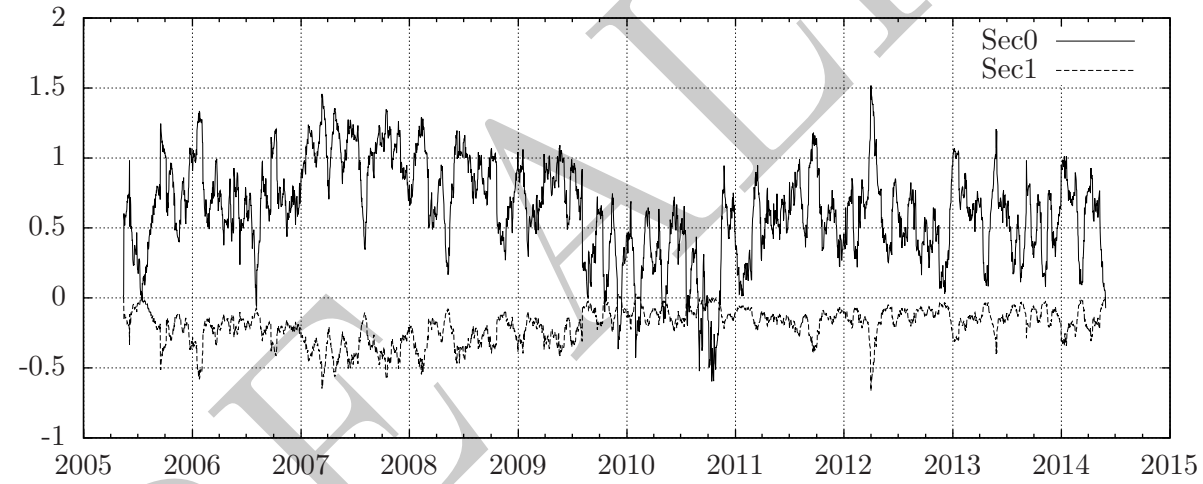
4.2.4 VarianceMin



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

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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

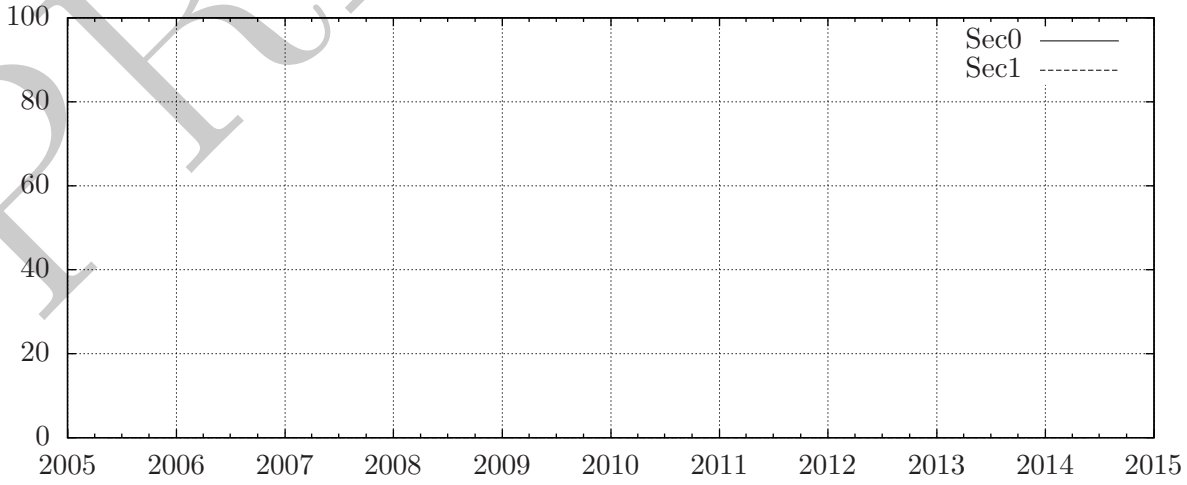
	Mean	Mean (Bought)	Mean (Sold)	St. Dev.	% Buy	% Sell
Sec0	-0.0003	1.89	-1.93	3.11	50.46	49.53
Sec1	0.001	9.18	-9.01	15.14	49.53	50.46

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



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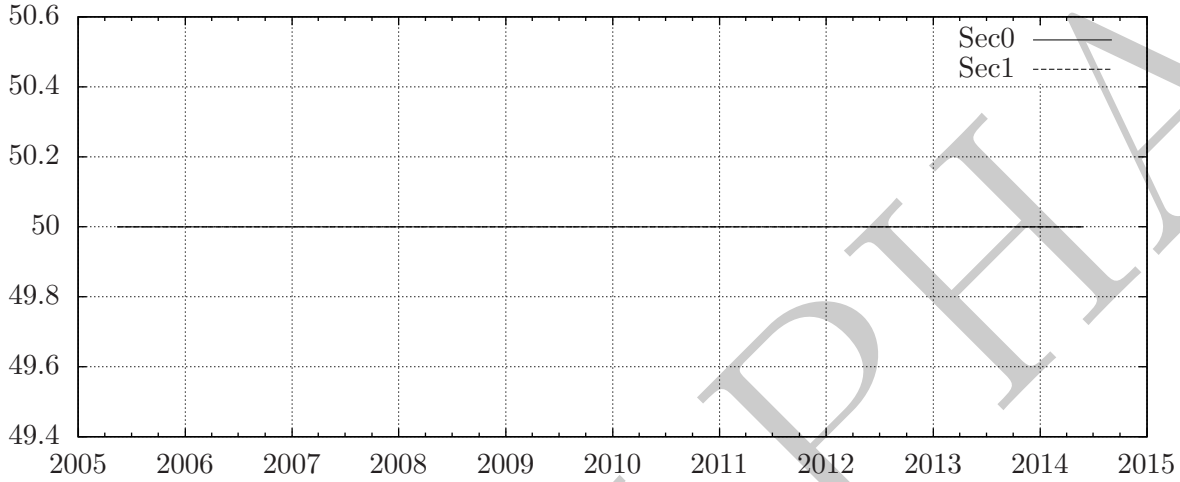
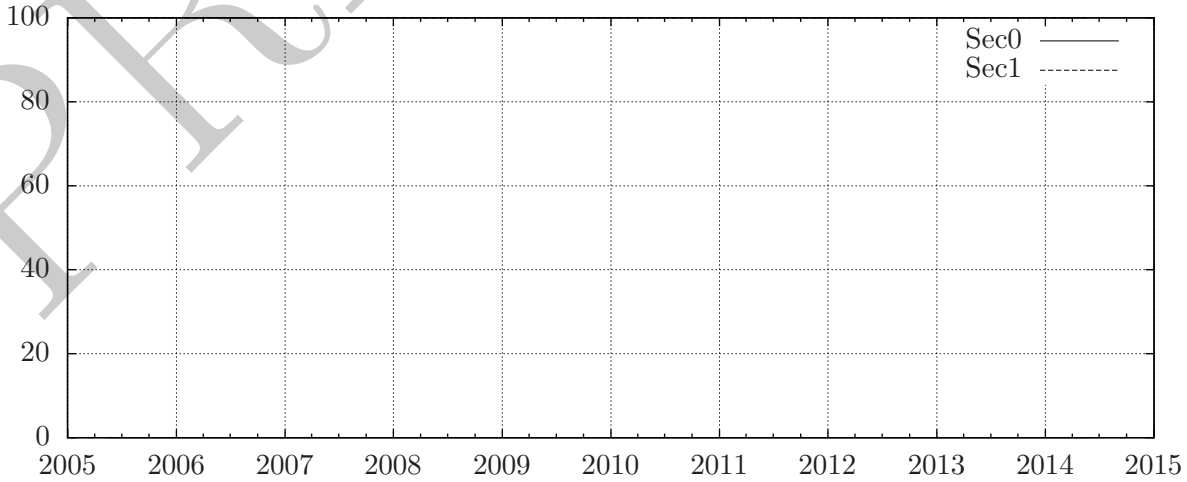
4.4.2 EW



4.4.3 Debt



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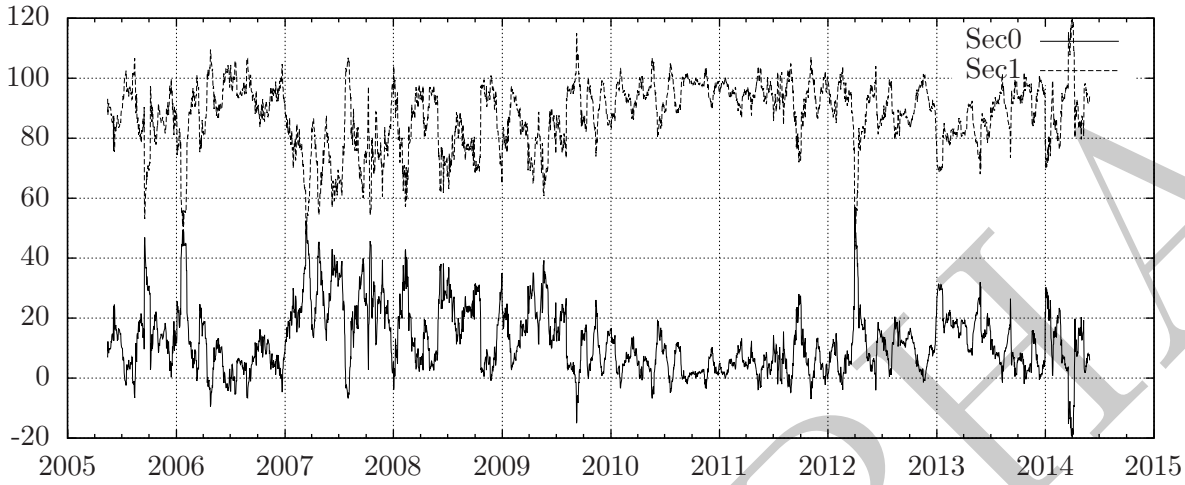
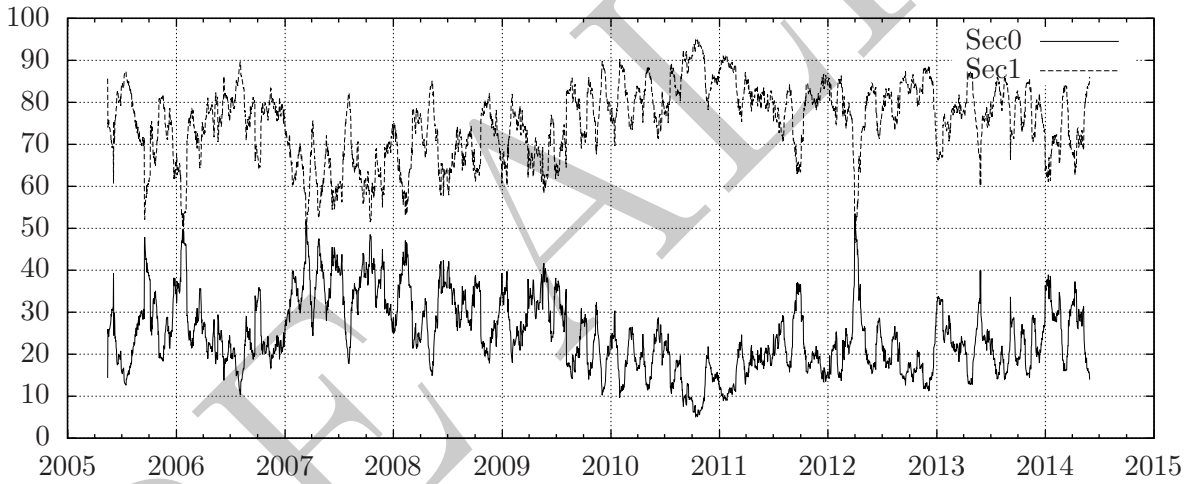
4.4.4 VarianceMin



4.4.5 MaxDiv



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