

# Strat 3 Tex Report

Strat 3 - Version: 0.0.0

April 17, 2015

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PRE ALPHA

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# Disclaimer

## 0.1 Strat3 Disclaimer

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## 0.2 Report Disclaimer

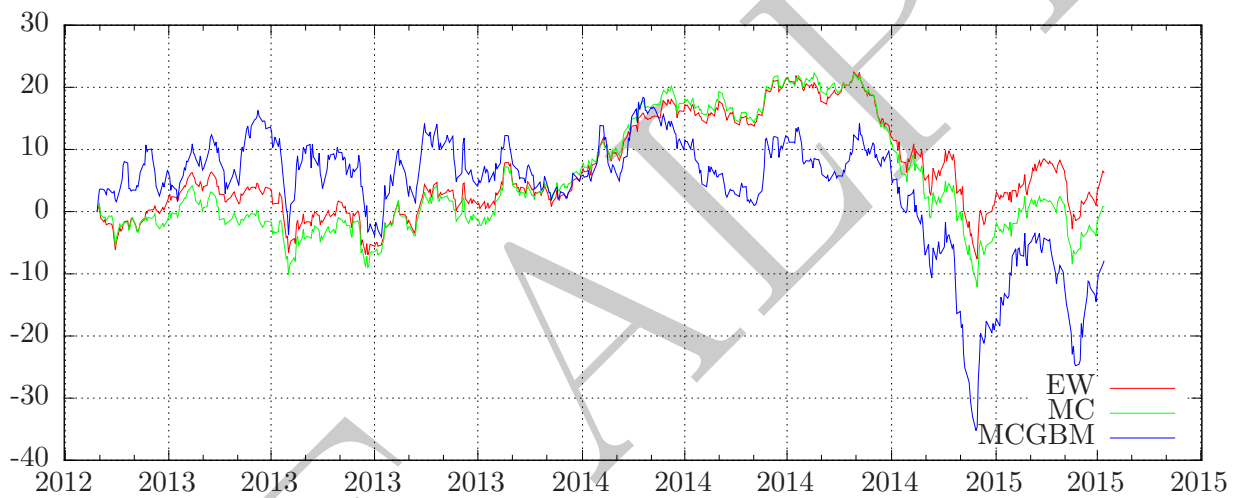
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# Chapter 1

## Overview

### 1.1 Holding Period Return



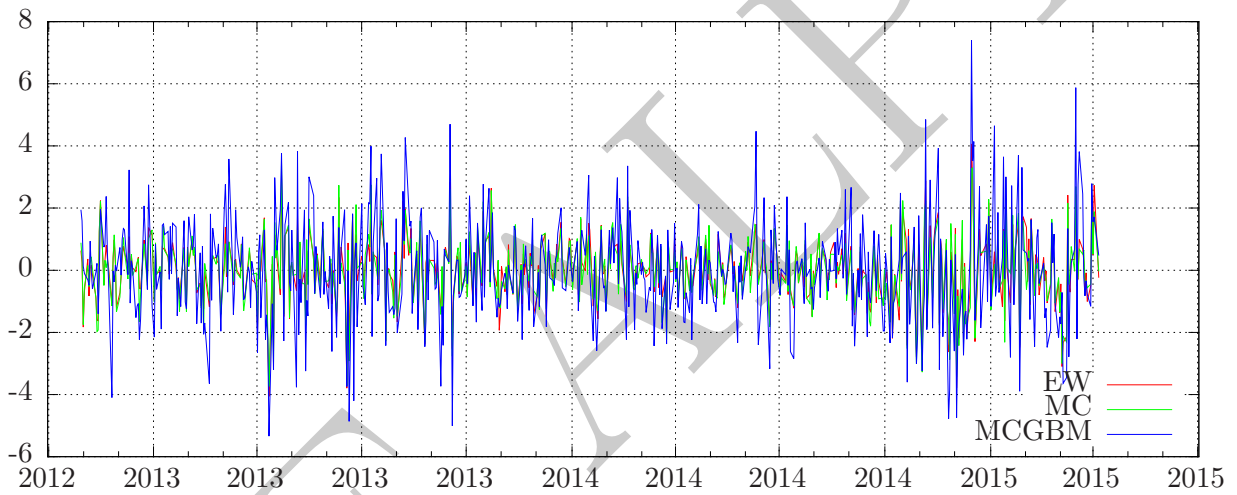
### 1.2 Statistics

Strategies	Mean	St. Dev.	Sharp	Skew	Kurtosis	Positive	Negative
EW	2.59	16.35	0.1582	-0.2306	4.31	318	290
MC	0.33	16.73	0.0199	-0.2226	3.98	321	287
MCGBM	-3.28	26.42	-0.1240	0.1838	4.04	297	311

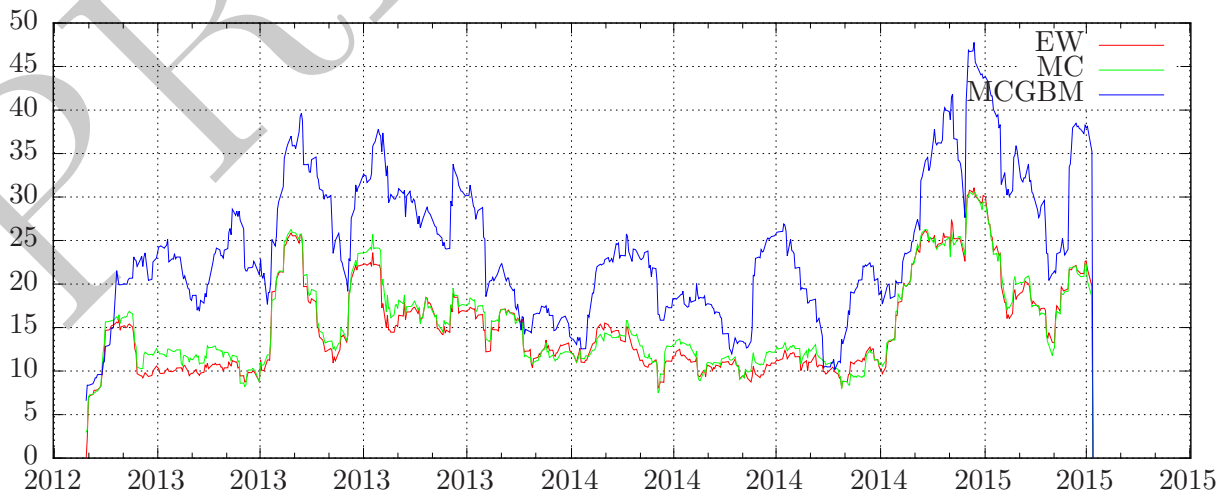
## Chapter 2

# Risk

### 2.1 Periodict Return



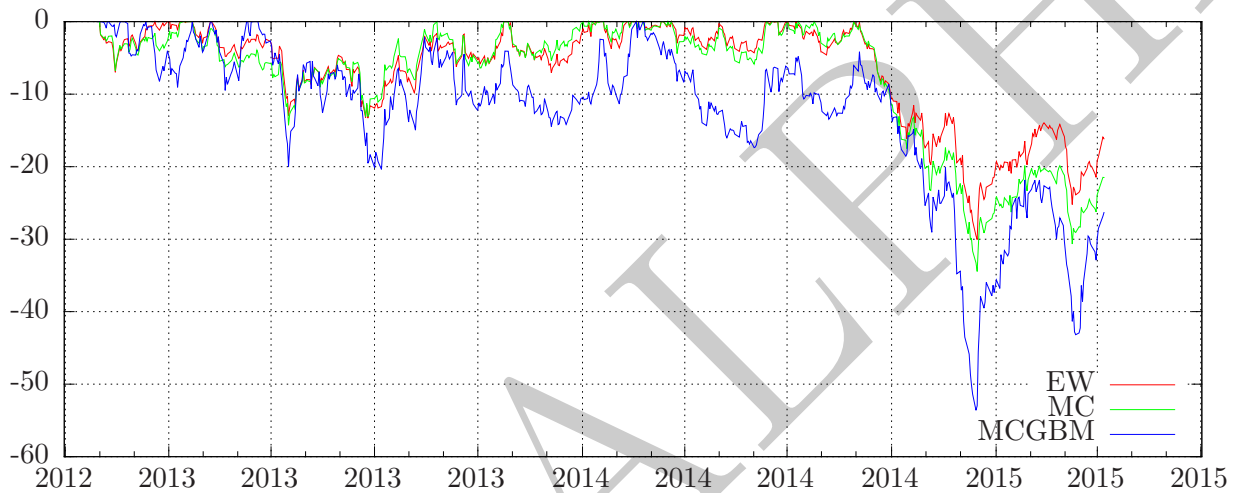
### 2.2 Volatility Evolution



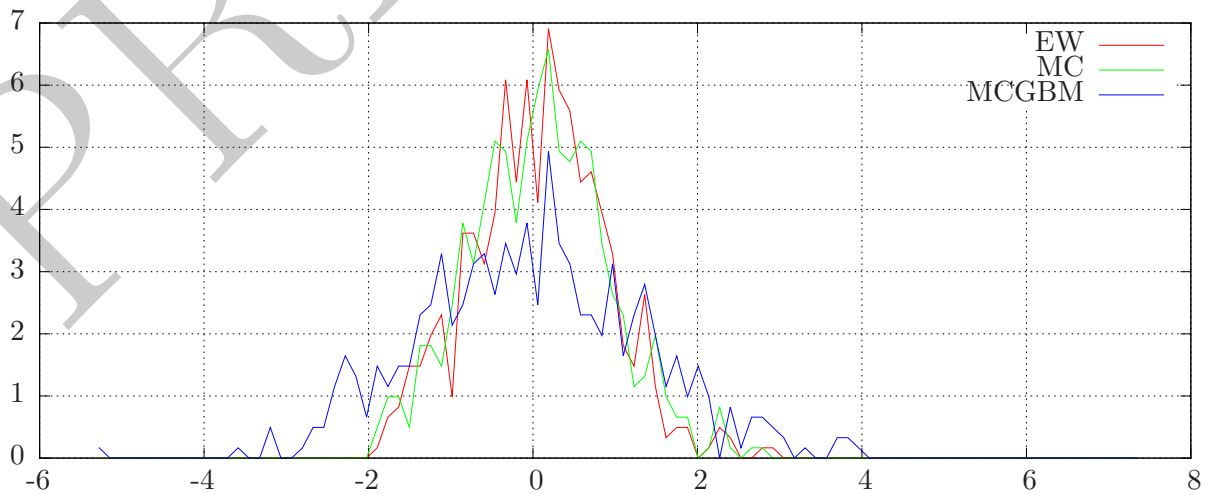


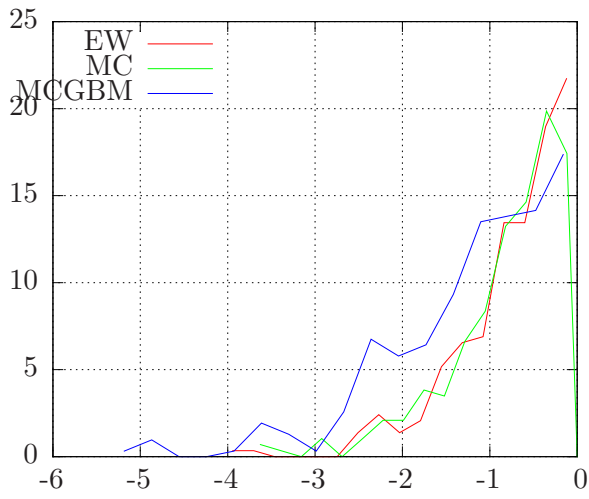
	Mean	St. Dev.	Count
EW	14.84	5.31	609
MC	15.34	5.16	609
MCGBM	24.11	7.99	609

## 2.3 Drawdown

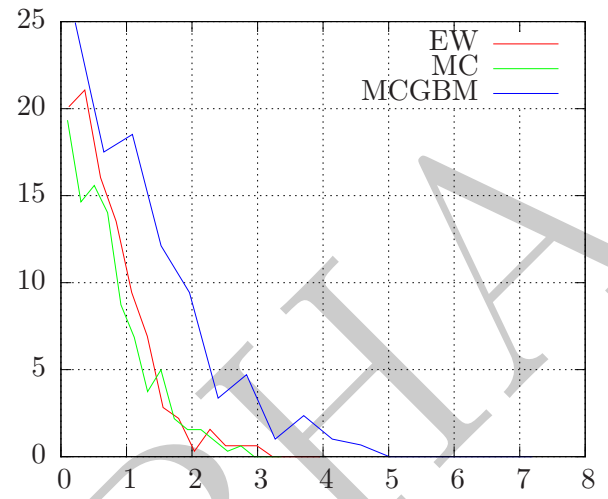


## 2.4 Density





	Mean	St. Dev.	Count (%)
EW	-202.22	11.43	47.70
MC	-212.50	11.52	47.20
MCGBM	-315.42	16.32	51.15



	Mean	St. Dev.	Count (%)
EW	189.36	9.96	52.30
MC	190.62	10.22	52.80
MCGBM	323.58	17.73	48.85

## Chapter 3

# Strategies

### 3.1 EW

#### 3.1.1 Description

Equal Weighted Portfolio

#### 3.1.2 Configuration

Frequency	1
Version	1
Rebalanced	true

### 3.2 MC

#### 3.2.1 Description

Monte Carlo BenchMark

#### 3.2.2 Configuration

Frequency	1
Version	1
Rebalanced	true

### 3.3 MCGBM

#### 3.3.1 Description

Monte Carlo BenchMark

#### 3.3.2 Configuration

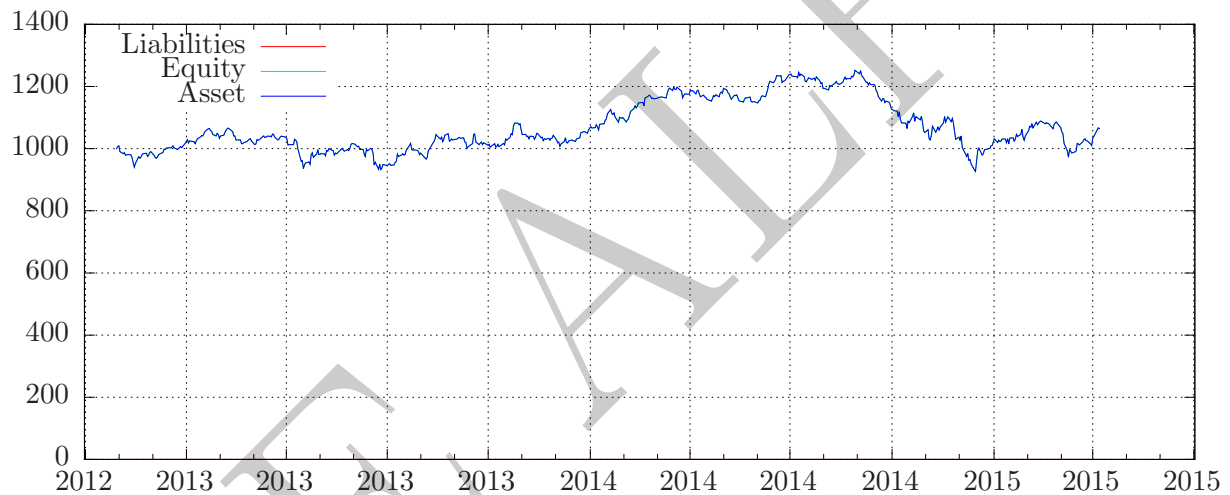
Frequency	1
Version	1
Rebalanced	true

## Chapter 4

# Data

### 4.1 Portfolio Values

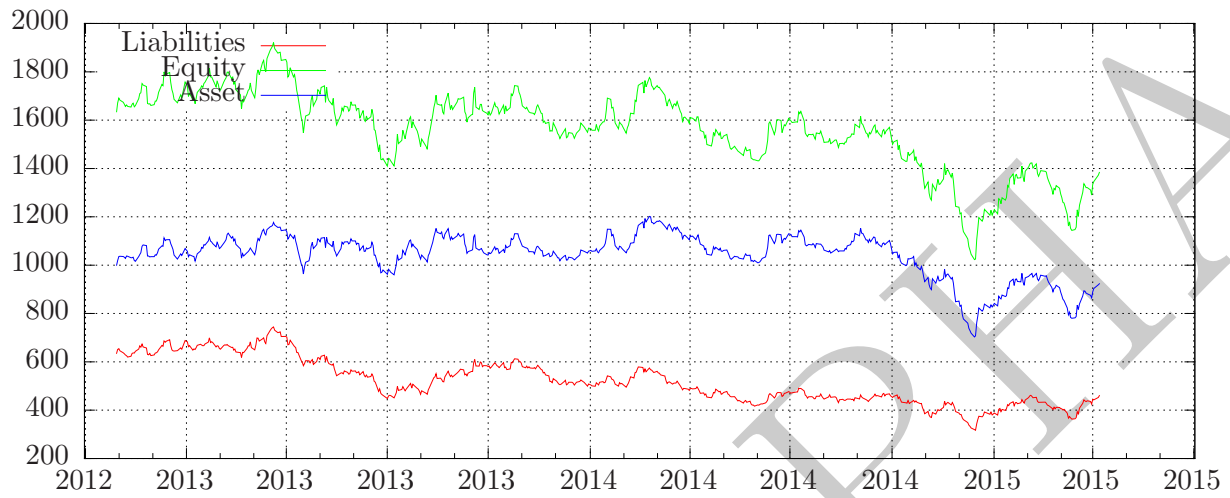
#### 4.1.1 EW



#### 4.1.2 MC

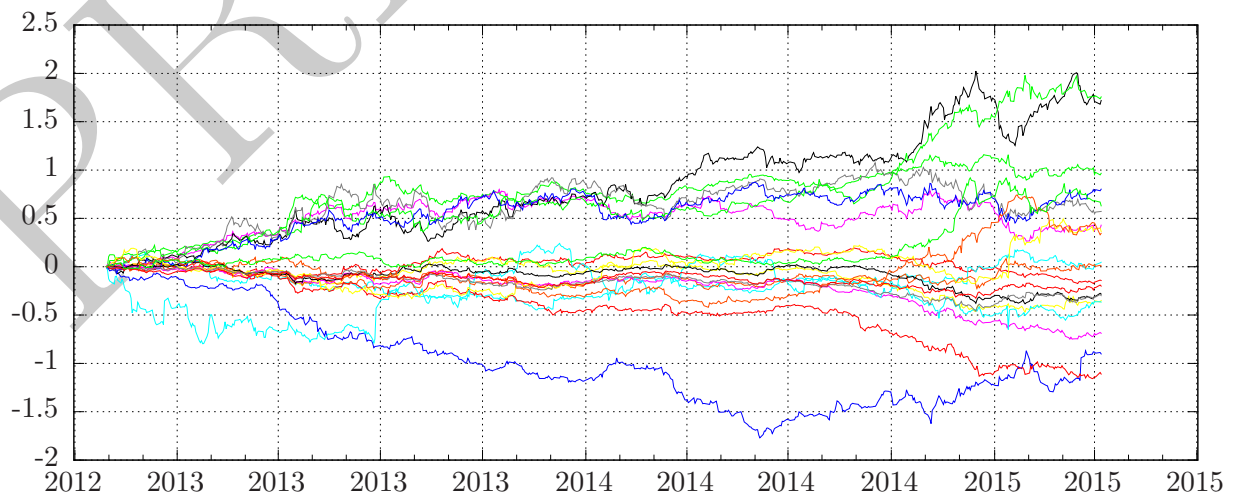


### 4.1.3 MCGBM

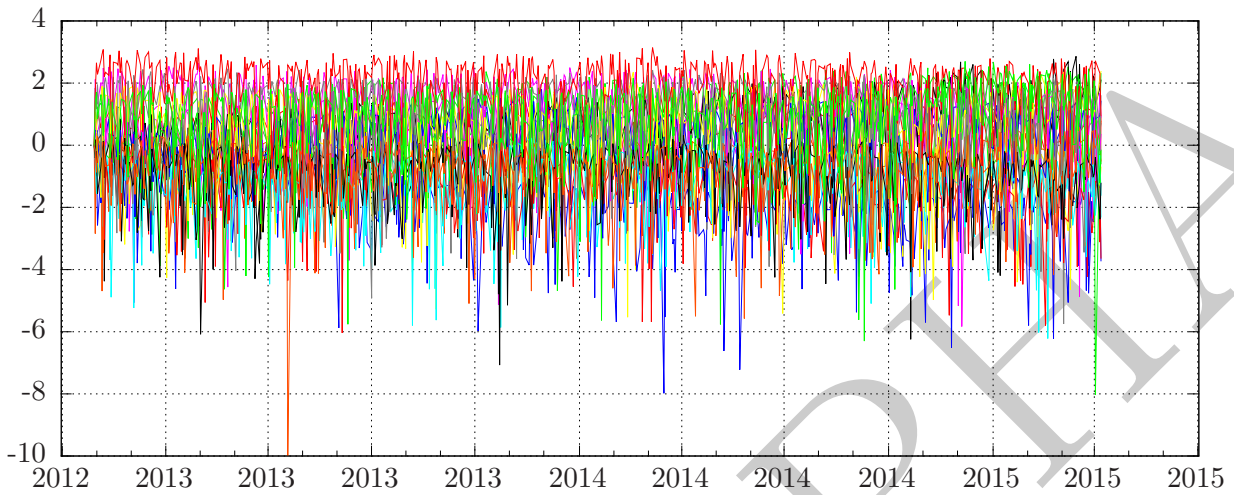


## 4.2 Holdings

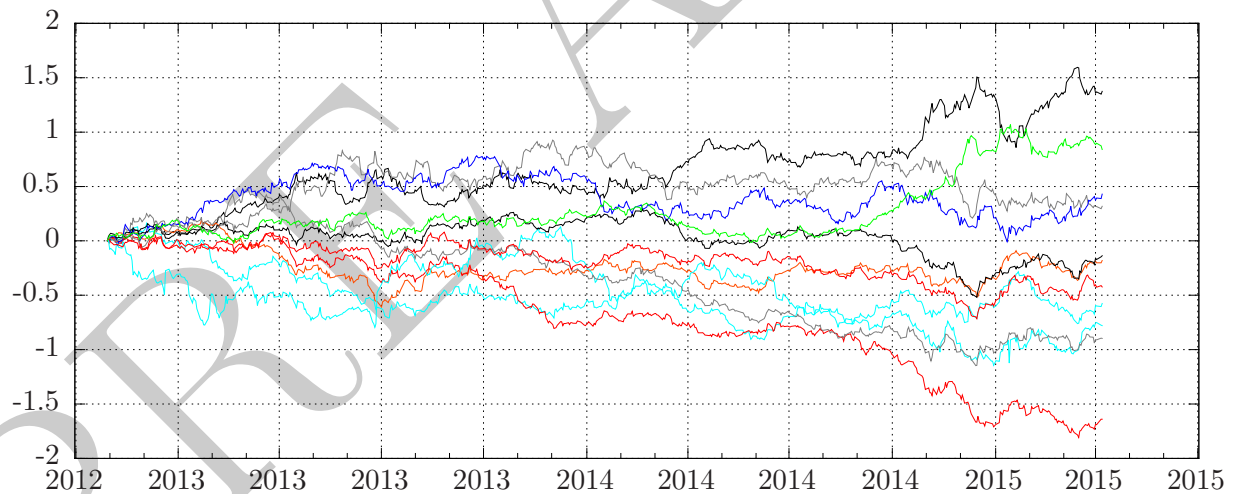
### 4.2.1 EW



## 4.2.2 MC



## 4.2.3 MCGBM



## 4.3 Transaction Order

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

## 4.3.1 EW

	Mean	Mean (Bought)	Mean (Sold)	St. Dev.	% Buy	% Sell
AAR-UN.TO	-0.0026	0.13	-0.12	0.16	48.19	51.81
ABX.TO	0.0035	0.04	-0.05	0.06	55.76	44.24
ACQ.TO	-0.0038	0.03	-0.03	0.04	46.55	53.45
AEM.TO	0.0008	0.03	-0.03	0.04	54.61	45.39
AGF-B.TO	0.0005	0.07	-0.07	0.11	49.01	50.99
AQN.TO	-0.0038	0.08	-0.08	0.11	46.05	53.95
AR.TO	0.0363	0.38	-0.40	0.66	56.09	43.91
ARX.TO	0.0000	0.02	-0.02	0.03	50.82	49.18
ASR.TO	0.0131	0.49	-0.52	0.68	52.96	47.04
ATD-B.TO	-0.0035	0.02	-0.03	0.03	45.23	54.77
ATH.TO	0.0325	0.25	-0.24	0.48	55.59	44.41
AUQ.TO	0.0132	0.25	-0.28	0.36	55.26	44.74
BAM-A.TO	-0.0013	0.01	-0.01	0.02	45.39	54.61
BB.TO	-0.0033	0.12	-0.13	0.19	50.99	49.01
BBD-B.TO	0.0101	0.22	-0.22	0.36	51.81	48.19
BCE.TO	-0.0005	0.01	-0.01	0.01	48.85	51.15
BDI.TO	0.0017	0.04	-0.04	0.07	50.99	49.01
BMO.TO	-0.0004	0.01	-0.01	0.01	47.86	52.14
BNS.TO	-0.0003	0.01	-0.01	0.01	48.19	51.81
BTE.TO	0.0018	0.02	-0.02	0.05	51.97	48.03

## 4.3.2 MC

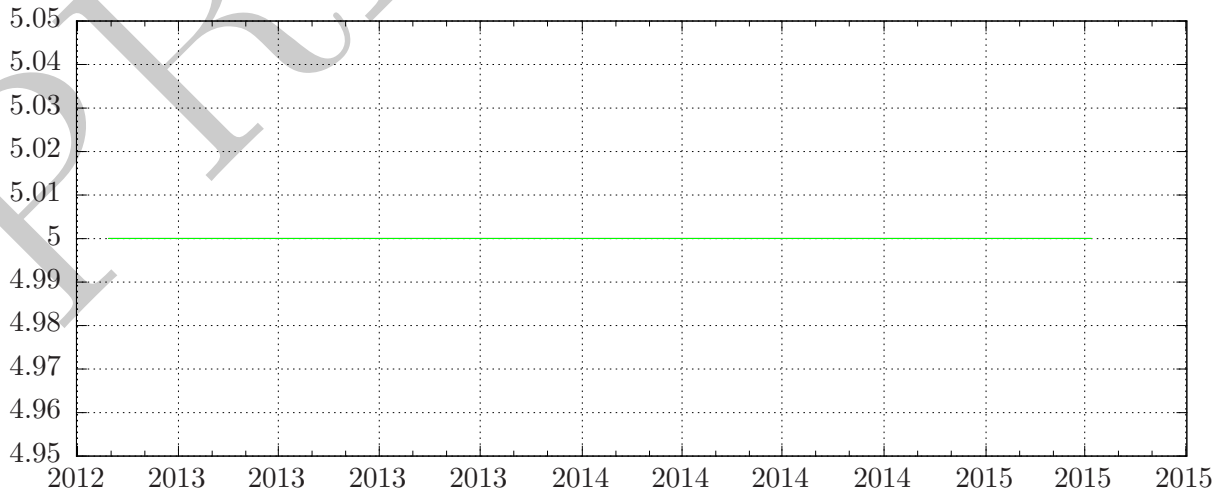
	Mean	Mean (Bought)	Mean (Sold)	St. Dev.	% Buy	% Sell
AAR-UN.TO	0.0146	8.11	-7.77	9.88	49.01	50.99
ABX.TO	-0.0005	1.90	-1.88	2.37	49.67	50.33
ACQ.TO	-0.0115	1.02	-1.03	1.40	49.84	50.16
AEM.TO	0.0004	0.96	-1.01	1.23	51.32	48.68
AGF-B.TO	-0.0156	3.65	-3.63	4.51	49.67	50.33
AQN.TO	-0.0086	5.02	-4.94	6.11	49.51	50.49
AR.TO	0.0476	8.50	-8.40	11.63	50.00	50.00
ARX.TO	-0.0019	1.30	-1.43	1.68	52.30	47.70
ASR.TO	0.0214	13.38	-12.99	16.59	49.34	50.66
ATD-B.TO	-0.0092	1.32	-1.28	1.67	48.85	51.15
ATH.TO	0.0827	6.09	-6.29	9.04	51.48	48.52
AUQ.TO	0.0299	7.68	-7.62	9.59	50.00	50.00
BAM-A.TO	0.0006	0.85	-0.82	1.05	49.01	50.99
BB.TO	-0.0155	3.25	-3.01	4.09	47.86	52.14
BBD-B.TO	0.0657	9.14	-8.83	11.29	49.51	50.49
BCE.TO	-0.0027	0.77	-0.82	0.98	51.48	48.52
BDI.TO	0.0070	1.66	-1.57	2.05	48.85	51.15
BMO.TO	0.0011	0.54	-0.53	0.65	49.67	50.33
BNS.TO	0.0003	0.59	-0.56	0.70	48.36	51.64
BTE.TO	-0.0001	1.11	-1.03	1.37	48.19	51.81

## 4.3.3 MCGBM

	Mean	Mean (Bought)	Mean (Sold)	St. Dev.	% Buy	% Sell
AAR-UN.TO	0.0008	0.17	-0.18	0.22	51.81	48.19
ABX.TO	-0.0001	0.01	-0.01	0.02	48.36	51.64
ACQ.TO	0.0024	0.03	-0.02	0.03	51.32	48.68
AEM.TO	-0.0014	0.06	-0.06	0.09	48.03	51.97
AGF-B.TO	-0.0125	0.22	-0.22	0.29	46.71	53.29
AQN.TO	0.0155	0.32	-0.32	0.42	52.63	47.37
AR.TO	0.1586	1.78	-1.82	2.78	54.93	45.07
ARX.TO	-0.0037	0.17	-0.18	0.23	49.67	50.33
ASR.TO	0.0127	0.96	-0.91	1.23	49.34	50.66
ATD-B.TO	-0.0154	0.13	-0.13	0.17	44.90	55.10
ATH.TO	-0.0368	0.49	-0.52	0.78	48.03	51.97
AUQ.TO	0.0074	0.31	-0.33	0.41	52.80	47.20
BAM-A.TO	0.0003	0.01	-0.01	0.01	52.80	47.20
BB.TO	-0.0158	0.30	-0.33	0.46	49.67	50.33
BBD-B.TO	0.0272	0.71	-0.73	1.03	52.80	47.20
BCE.TO	-0.0008	0.07	-0.07	0.08	48.68	51.32
BDI.TO	0.0001	0.00	-0.00	0.01	50.66	49.34
BMO.TO	-0.0008	0.01	-0.01	0.02	46.71	53.29
BNS.TO	-0.0001	0.00	-0.00	0.00	47.70	52.30
BTE.TO	0.0094	0.12	-0.11	0.19	51.81	48.19

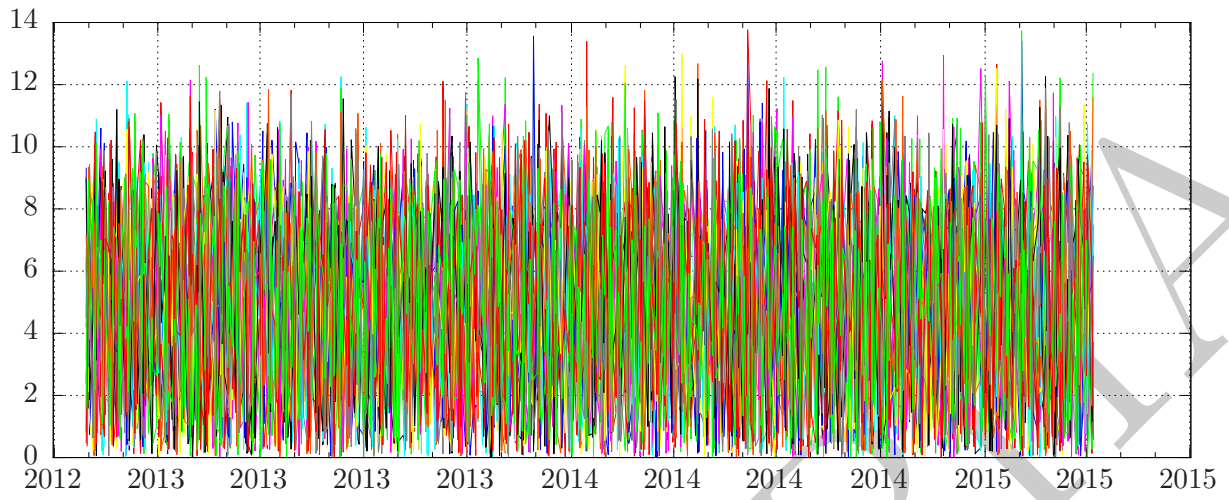
## 4.4 Target Weight

## 4.4.1 EW





## 4.4.2 MC



## 4.4.3 MCGBM

