

ITESO, UNIVERSIDAD JESUITA DE GUADALAJARA

INGENIERÍA FINANCIERA

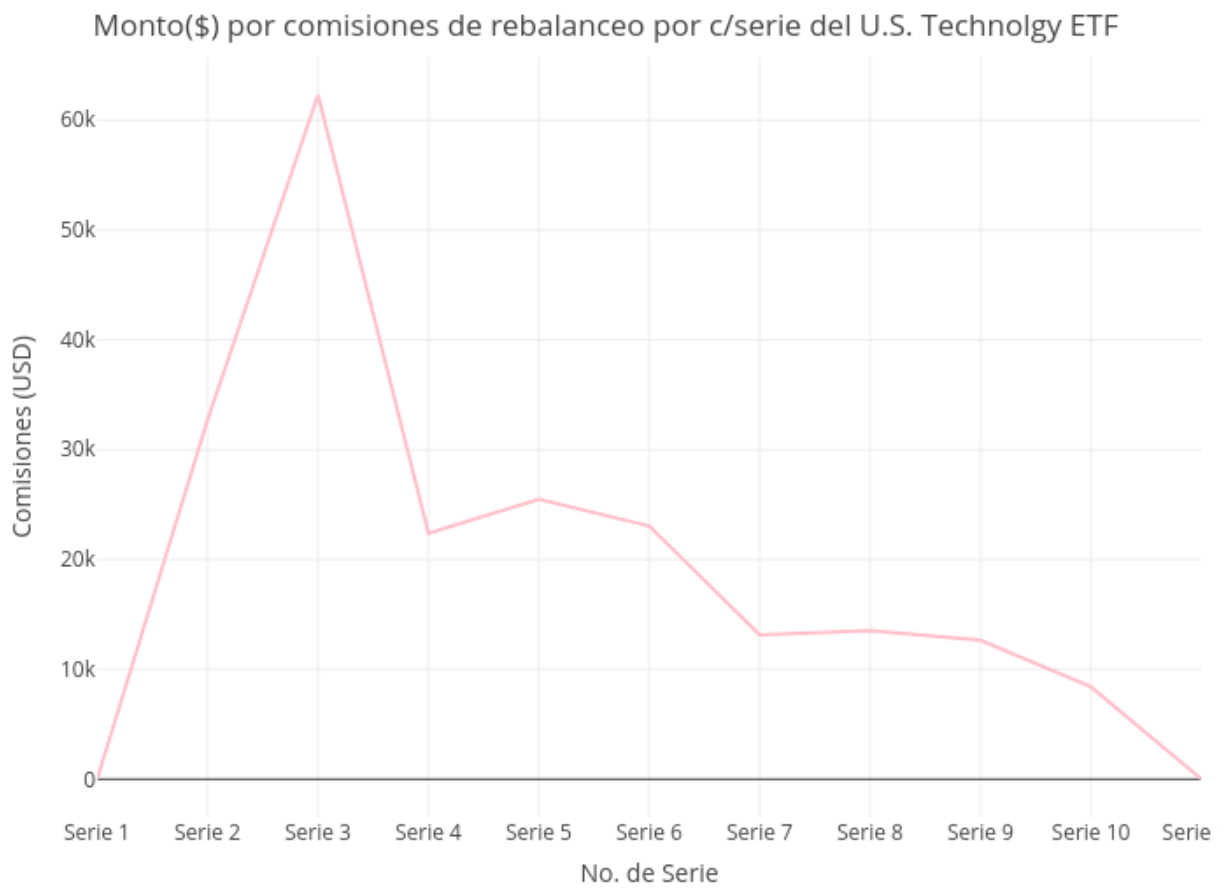
MICROESTRUCTURA Y SISTEMAS DE TRADING

Lab1_p2_eq2: Anexos de resultados

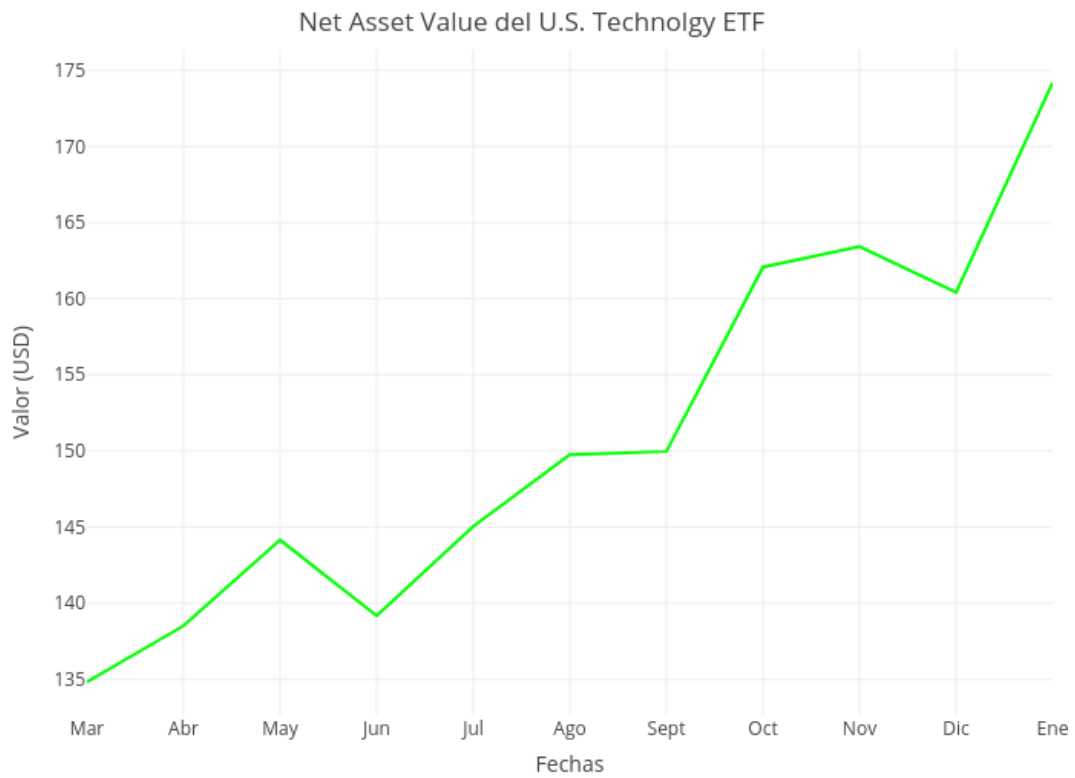
Series	Rends (%)	Comisiones (\$)	Capital final (\$)
Serie_1	28.6284	0	999000000
Serie_2	26.4223	32711	1001356397
Serie_3	21.4792	62313	1102357588
Serie_4	25.8210	22392	1073341332
Serie_5	20.7314	25498	1054673797
Serie_6	16.9392	23037	1027806124
Serie_7	16.7680	13130	1021187957
Serie_8	8.0433	13515	1029082833
Serie_9	7.1513	12653	1034106319
Serie_10	9.1574	8393	1024932882
Serie_11	0.5266	0	1024932882

Tabla I: Rendimientos y comisiones por serie

Fuente: Elaboración propia

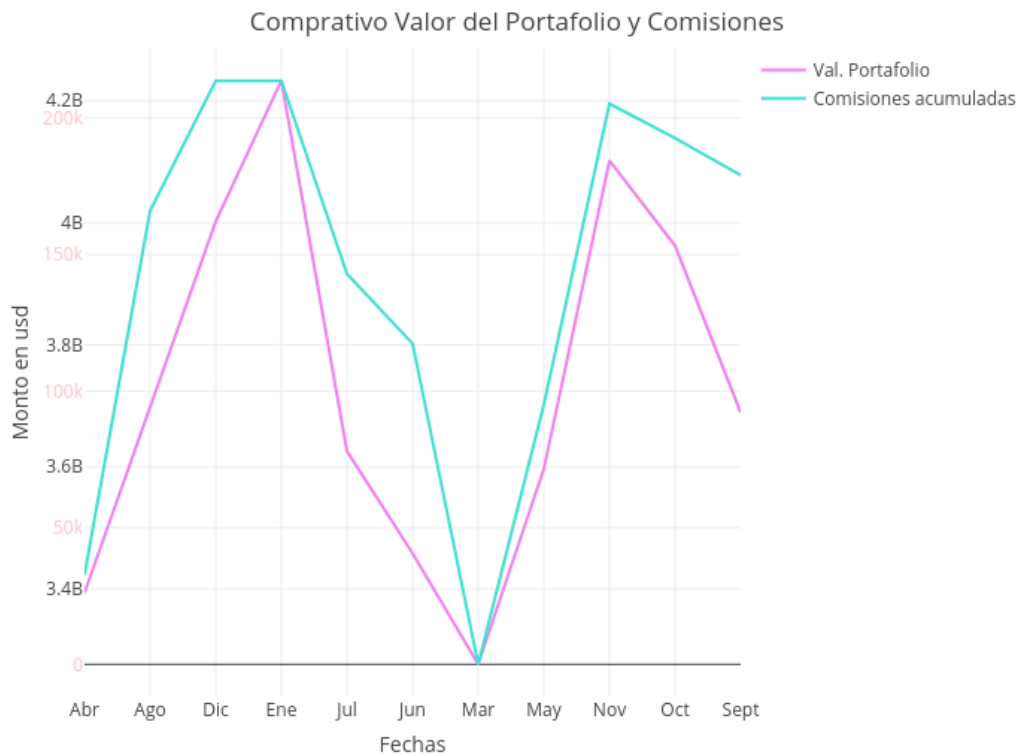


Gráfica I: Monto (\$) por comisiones de rebalanceo por c/serie del U.S. Technology ETF
Fuente: Elaboración propia



Gráfica 2: Net Asset Value del U.S. Technology ETF

Fuente: Elaboración propia



Gráfica 3: Comparativo Valor del Portafolio y Comisiones

Fuente: Elaboración propia

Series	Rendimiento (%)	Riesgo	Sharpe	Traynor
Serie_1	28.6284	11.922	0.021992	0.37309
Serie_2	26.4223	11.090	0.021652	0.34170
Serie_3	21.4792	10.738	0.017777	0.27164
Serie_4	25.8210	10.414	0.022491	0.33328
Serie_5	20.7314	9.692	0.018904	0.26072
Serie_6	16.9392	8.549	0.016996	0.20675
Serie_7	16.7680	7.088	0.020228	0.20403
Serie_8	8.0433	4.956	0.011326	0.07988
Serie_9	7.1513	5.210	0.009081	0.06733
Serie_10	9.1574	4.640	0.014520	0.09587
Serie_11	0.5266	5.326	-0.003536	-0.02680

Tabla 2: Medidas de Atribución del desempeño

Fuente: Elaboración propia

df_datos_REV x																			
Filter																			
	date	adj_close	open	date	adj_close	open	date	adj_close	open	date	adj_close	open	date	adj_close	open	date	adj_close	open	date
20	2017-03-31	142.5	143.7	2017-03-31	64.82	65.65	2017-03-31	142.1	142.3	2017-03-31	847.8	846.8	2017-03-31	829.6	829.0	2017-03-31	35.13	35.75	2017-03-31
19	2017-04-03	142.5	143.7	2017-04-03	64.51	65.81	2017-04-03	142.3	141.9	2017-04-03	856.8	848.8	2017-04-03	838.5	829.2	2017-04-03	35.22	36.19	2017-04-03
18	2017-04-04	143.6	143.2	2017-04-04	64.69	65.39	2017-04-04	141.7	141.9	2017-04-04	852.6	848.0	2017-04-04	834.6	831.4	2017-04-04	35.33	36.12	2017-04-04
17	2017-04-05	142.9	144.2	2017-04-05	64.52	66.30	2017-04-05	141.8	142.3	2017-04-05	848.9	854.7	2017-04-05	831.4	835.5	2017-04-05	35.27	36.43	2017-04-05
16	2017-04-06	142.5	144.3	2017-04-06	64.69	65.60	2017-04-06	141.2	142.1	2017-04-06	845.1	849.5	2017-04-06	827.9	832.4	2017-04-06	35.09	36.13	2017-04-06
15	2017-04-07	142.2	143.7	2017-04-07	64.64	65.85	2017-04-07	140.8	141.2	2017-04-07	842.1	845.0	2017-04-07	824.7	828.0	2017-04-07	35.09	36.07	2017-04-07
14	2017-04-10	142.0	143.6	2017-04-10	64.49	65.61	2017-04-10	141.0	141.0	2017-04-10	841.7	841.5	2017-04-10	824.7	825.4	2017-04-10	34.86	36.02	2017-04-10
13	2017-04-11	140.5	142.9	2017-04-11	64.44	65.60	2017-04-11	139.9	140.8	2017-04-11	839.9	841.7	2017-04-11	823.4	824.7	2017-04-11	34.81	35.77	2017-04-11
12	2017-04-12	140.7	141.6	2017-04-12	64.20	65.42	2017-04-12	139.6	139.7	2017-04-12	841.5	838.5	2017-04-12	824.3	821.9	2017-04-12	34.70	35.87	2017-04-12
11	2017-04-13	139.9	141.9	2017-04-13	63.92	65.29	2017-04-13	139.4	139.6	2017-04-13	840.2	841.0	2017-04-13	823.6	822.1	2017-04-13	34.33	35.55	2017-04-13
10	2017-04-17	140.7	141.5	2017-04-17	64.44	65.04	2017-04-17	141.4	139.8	2017-04-17	855.1	841.4	2017-04-17	837.2	825.0	2017-04-17	34.55	35.44	2017-04-17
9	2017-04-18	140.1	141.4	2017-04-18	64.35	65.33	2017-04-18	141.0	141.3	2017-04-18	854.0	852.5	2017-04-18	836.8	834.2	2017-04-18	34.83	35.43	2017-04-18
8	2017-04-19	139.5	141.9	2017-04-19	64.01	65.65	2017-04-19	142.3	141.3	2017-04-19	856.5	857.4	2017-04-19	838.2	839.8	2017-04-19	34.97	35.97	2017-04-19
7	2017-04-20	141.3	141.2	2017-04-20	64.46	65.46	2017-04-20	143.8	142.9	2017-04-20	860.1	859.7	2017-04-20	841.6	841.4	2017-04-20	35.23	36.18	2017-04-20
6	2017-04-21	141.1	142.4	2017-04-21	65.35	65.67	2017-04-21	143.7	143.9	2017-04-21	859.0	860.6	2017-04-21	843.2	842.9	2017-04-21	35.37	36.20	2017-04-21
5	2017-04-24	142.5	143.5	2017-04-24	66.46	67.48	2017-04-24	145.5	145.0	2017-04-24	878.9	868.4	2017-04-24	862.8	851.2	2017-04-24	35.79	36.67	2017-04-24
4	2017-04-25	143.4	143.9	2017-04-25	66.84	67.90	2017-04-25	146.5	145.8	2017-04-25	888.8	882.3	2017-04-25	872.3	865.0	2017-04-25	35.91	36.77	2017-04-25
3	2017-04-26	142.5	144.5	2017-04-26	66.76	68.08	2017-04-26	146.6	147.1	2017-04-26	889.1	891.4	2017-04-26	871.6	874.2	2017-04-26	35.97	36.78	2017-04-26
2	2017-04-27	142.6	143.9	2017-04-27	67.19	68.15	2017-04-27	147.7	146.7	2017-04-27	891.4	890.0	2017-04-27	874.2	873.6	2017-04-27	36.45	36.87	2017-04-27
1	2017-04-28	142.5	144.1	2017-04-28	67.38	68.91	2017-04-28	150.2	149.5	2017-04-28	924.5	929.0	2017-04-28	906.0	910.7	2017-04-28	35.19	36.10	2017-04-28

Tabla 3: Precio de apertura y cierre de cada tk de la serie original

Fuente: Elaboración propia

