

Management of Financial Institutions-Assignment 1

Quan Zhou

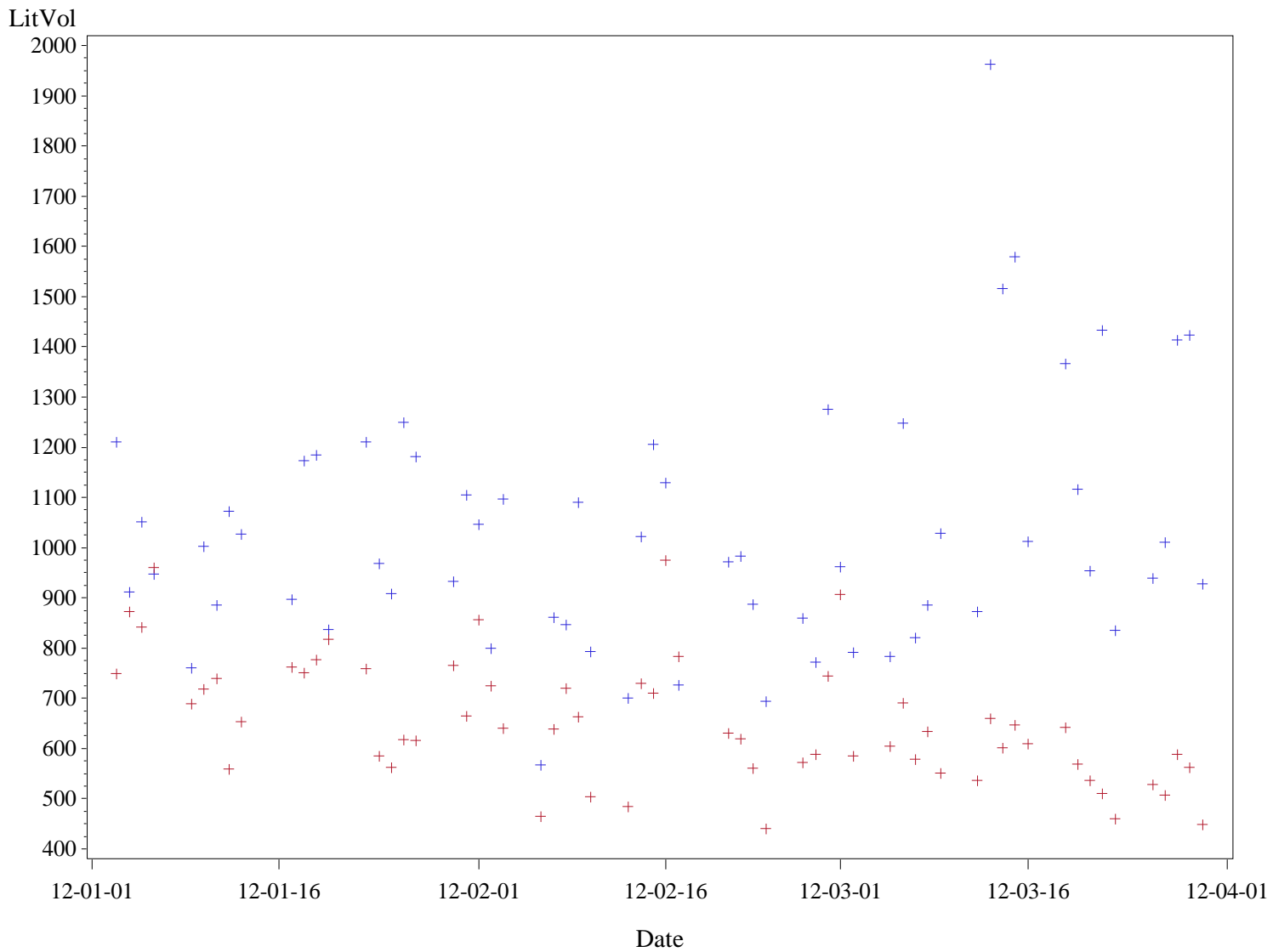
Email: qzhou81@gatech.edu.cn

09/03/2015

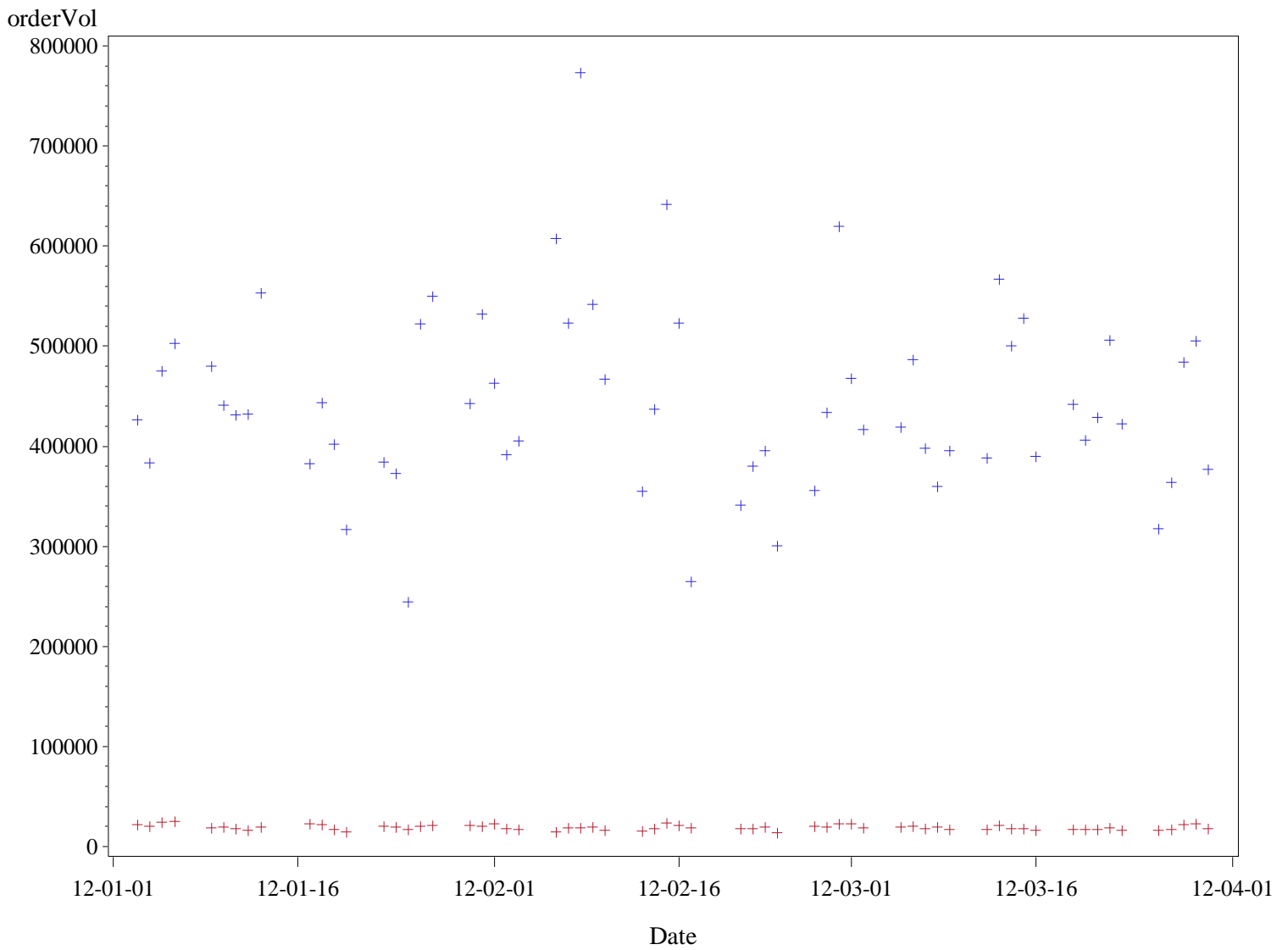
Blue Points---ETFs

Red Points---Stocks

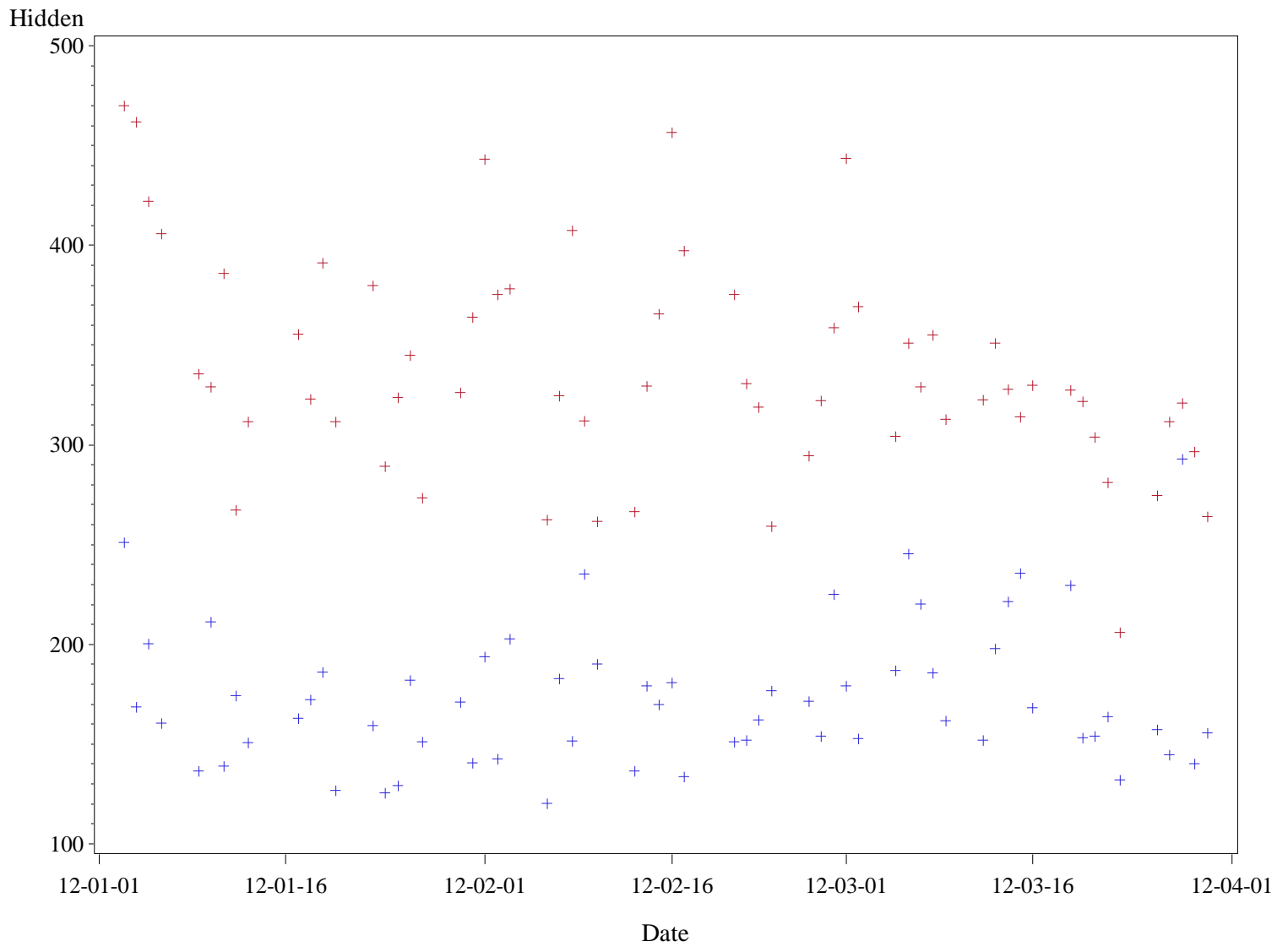
Mean of Sample Data



Mean of Sample Data

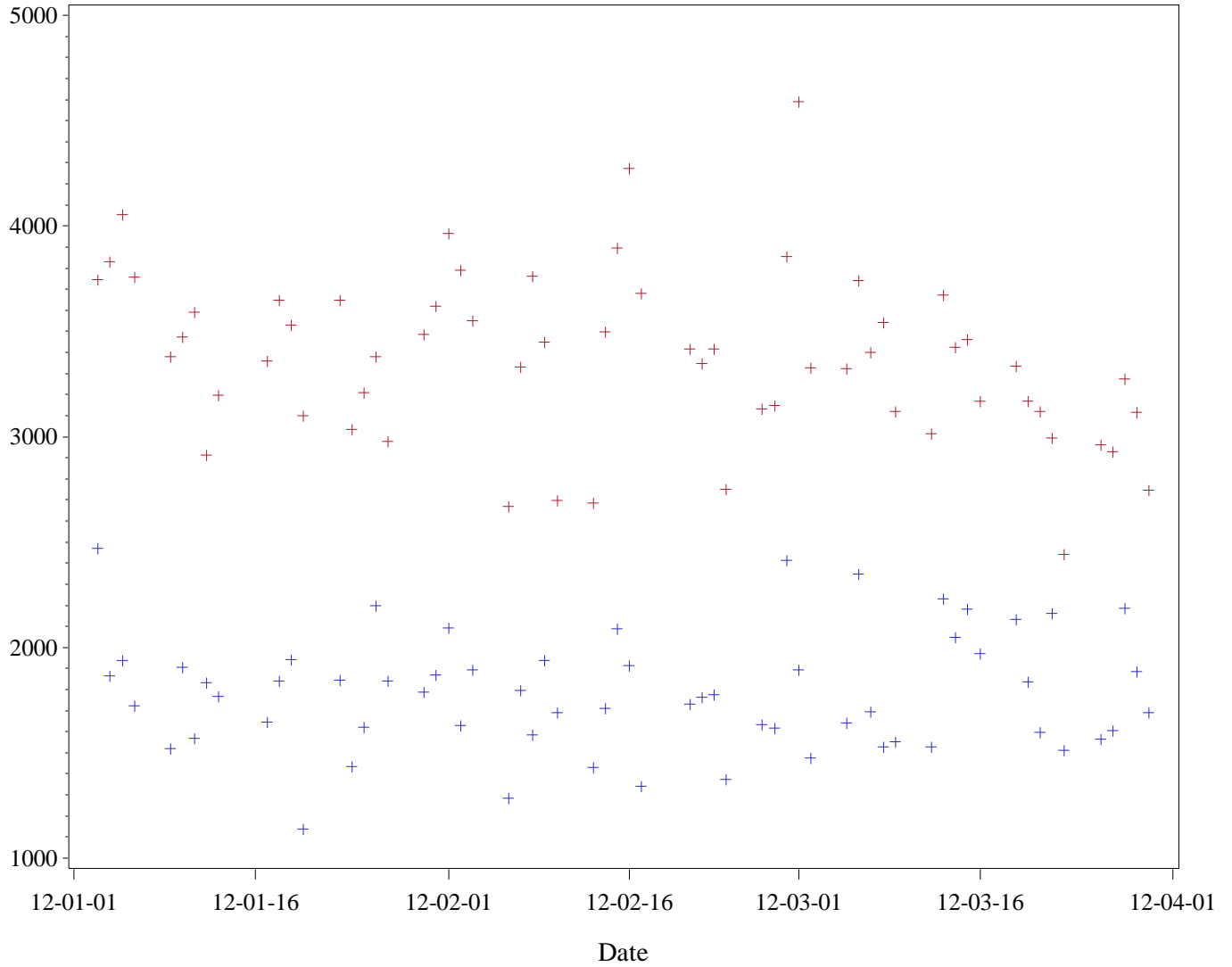


Mean of Sample Data

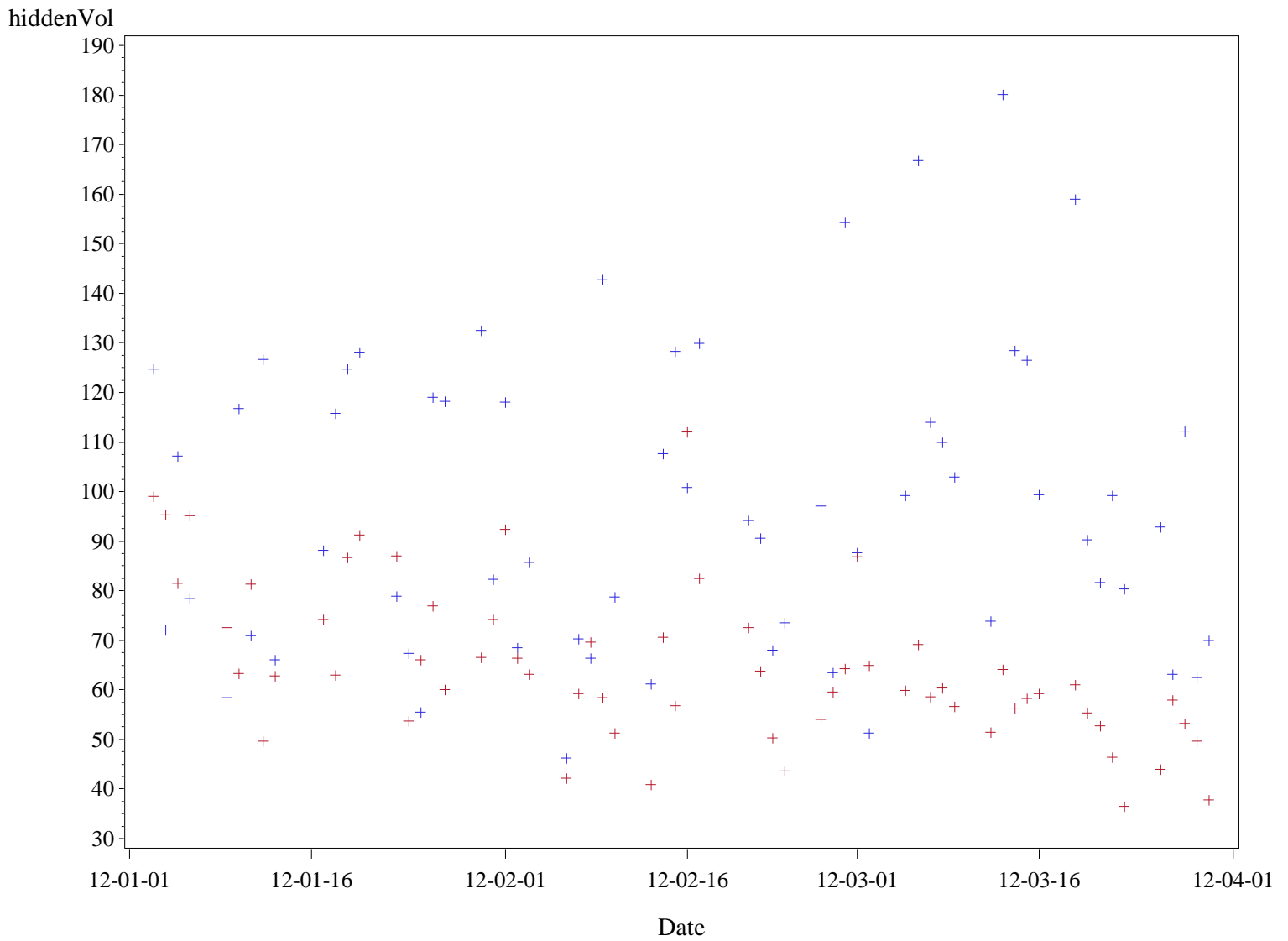


Mean of Sample Data

TradesForHidden

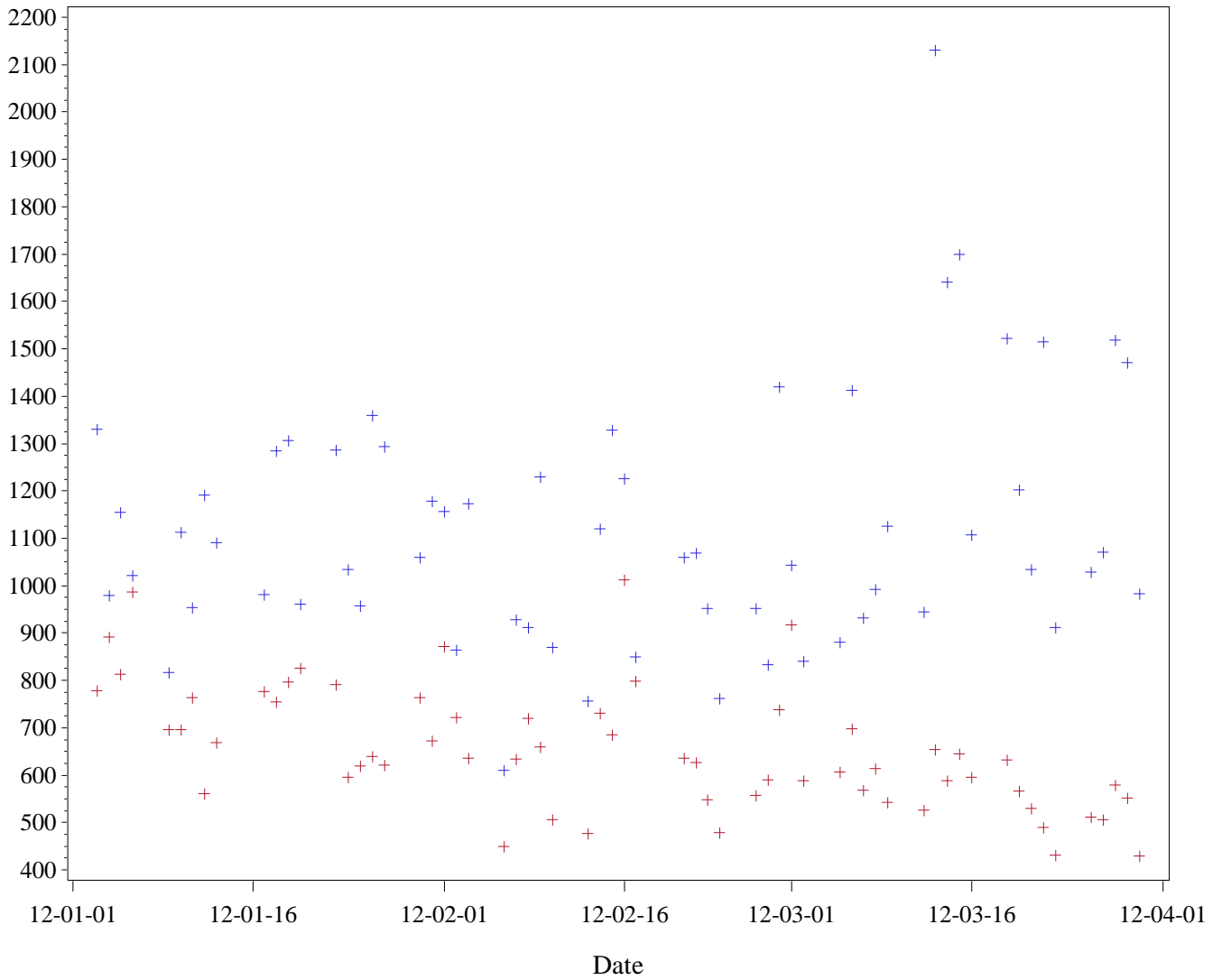


Mean of Sample Data

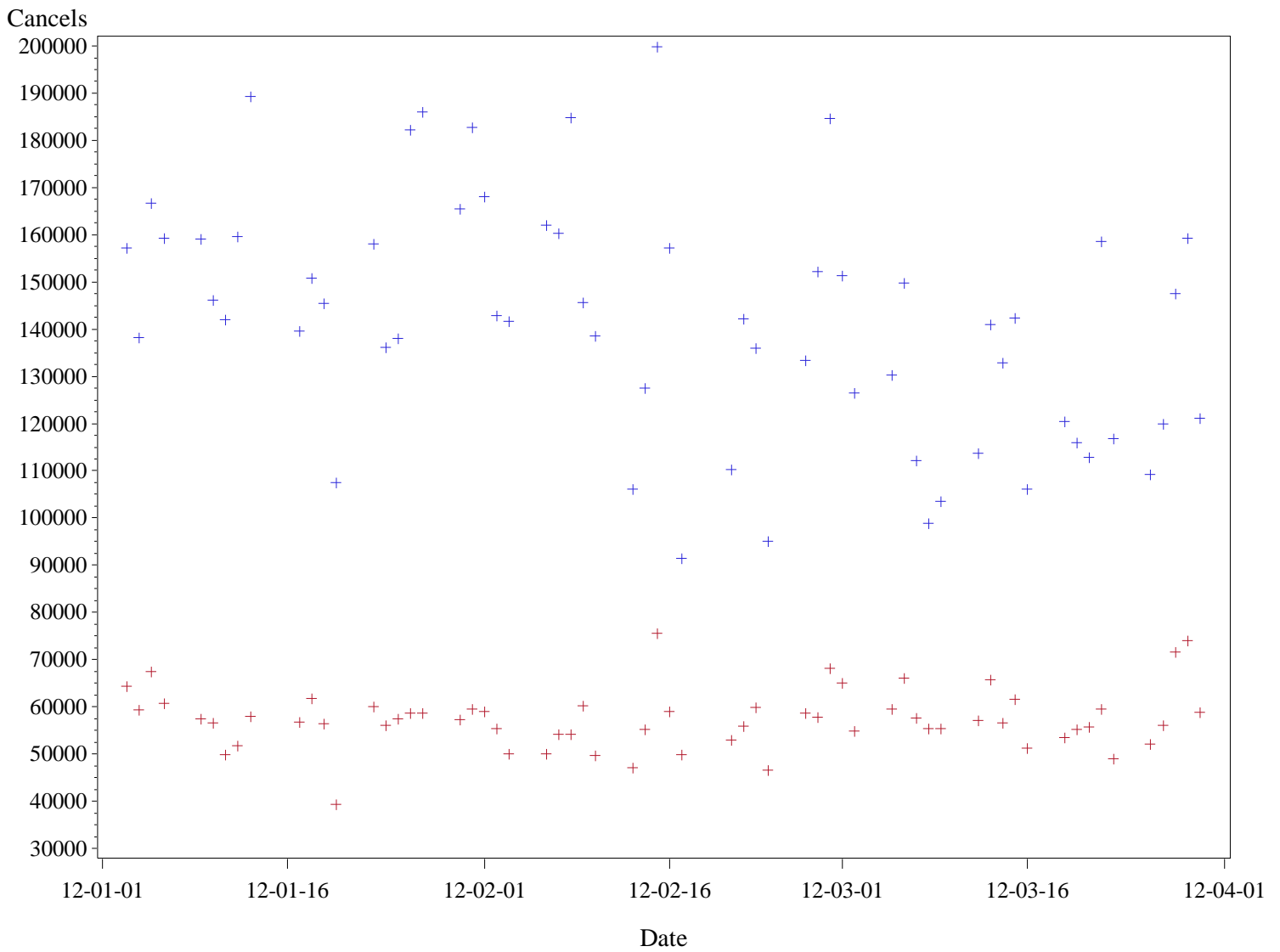


Mean of Sample Data

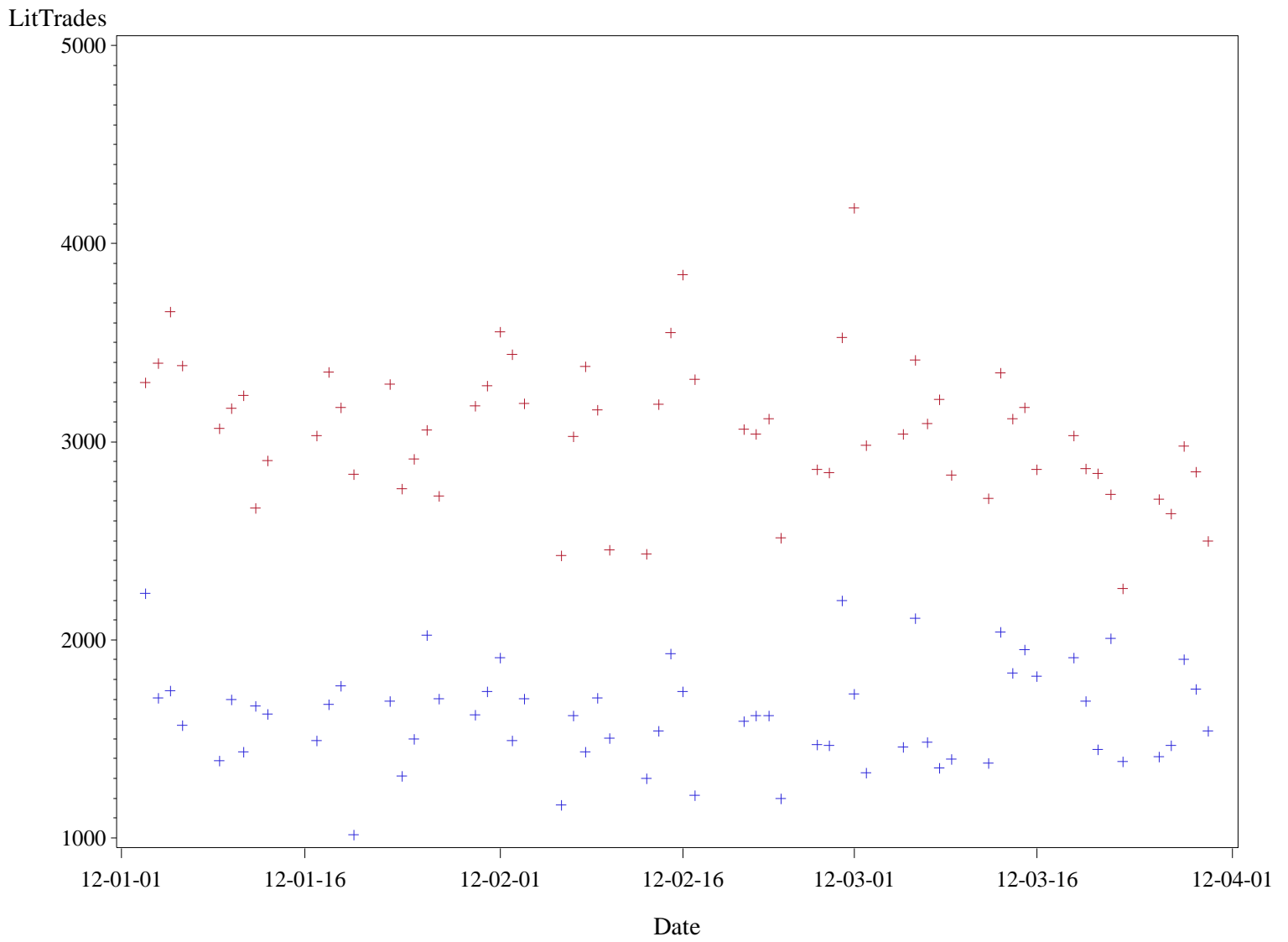
tradeVolForHidden



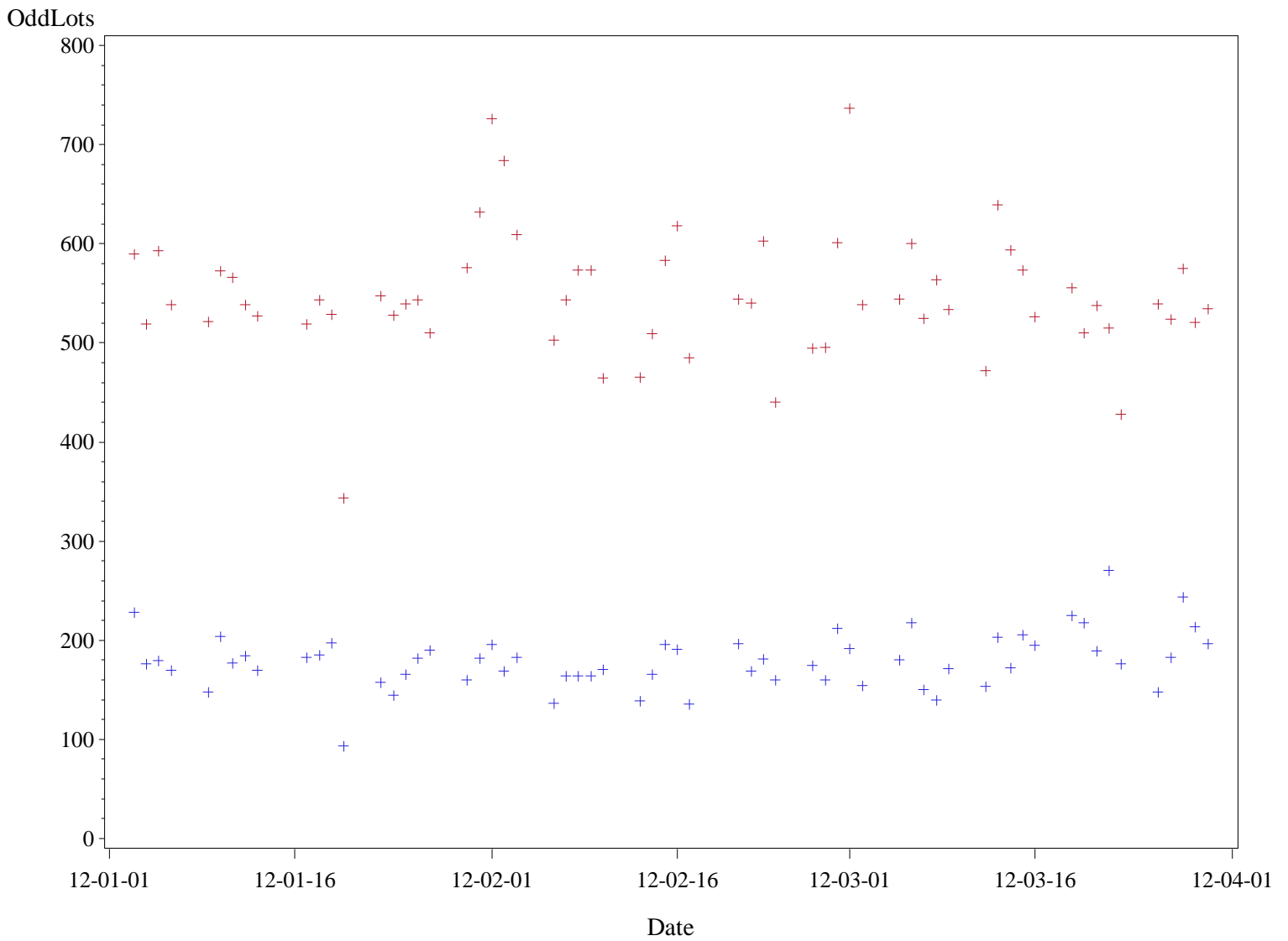
Mean of Sample Data



Mean of Sample Data

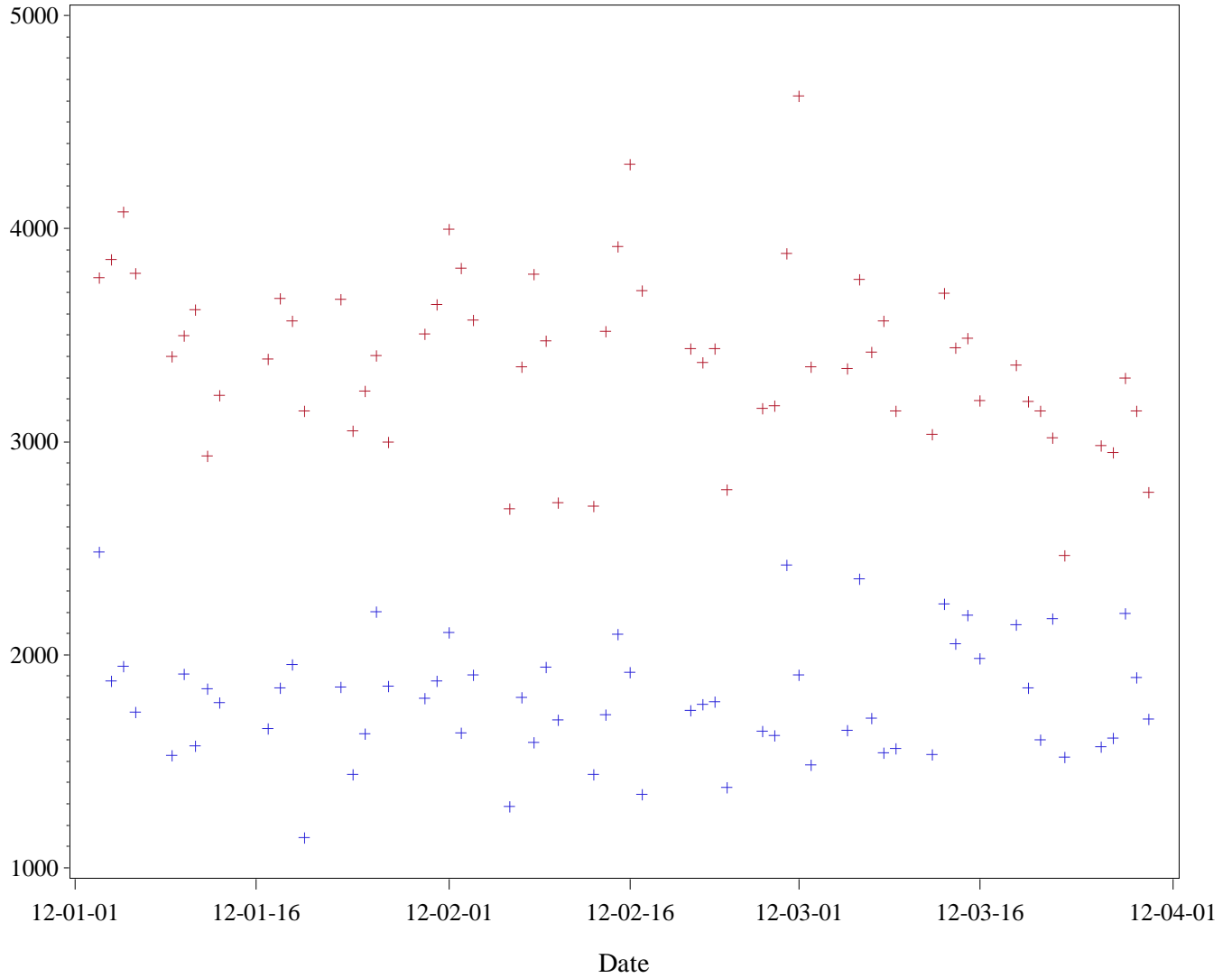


Mean of Sample Data

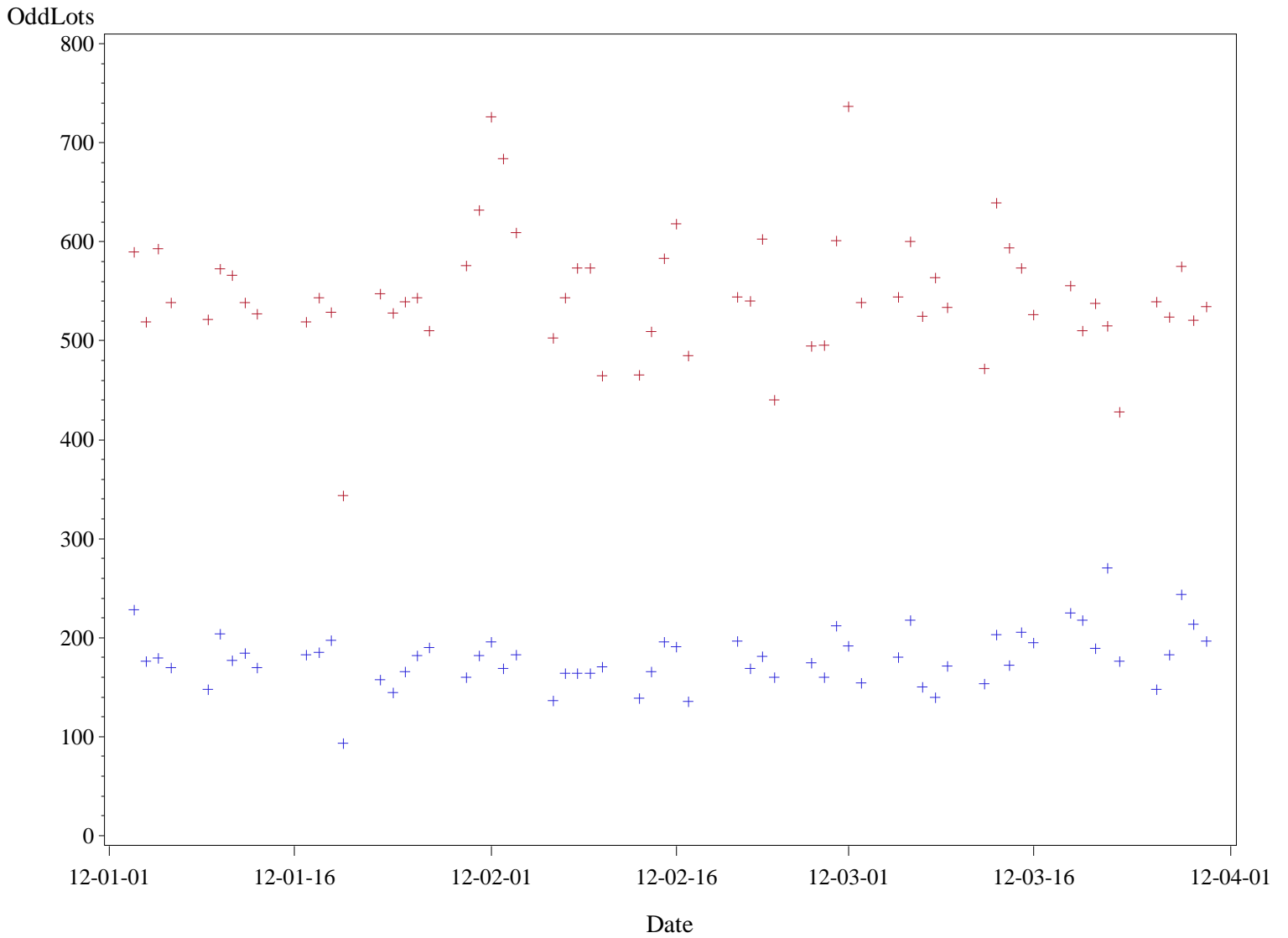


Mean of Sample Data

TradesForOddLots

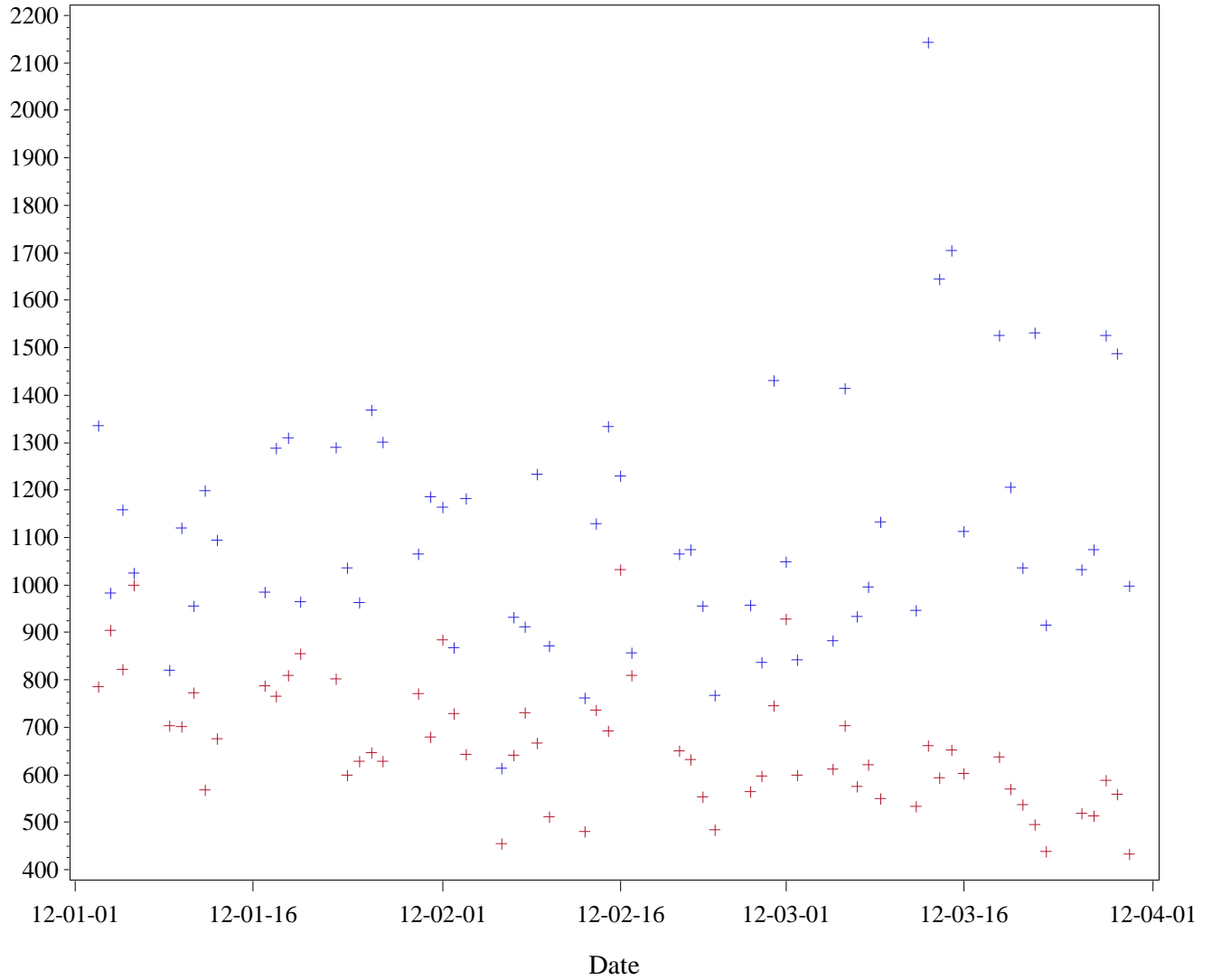


Mean of Sample Data

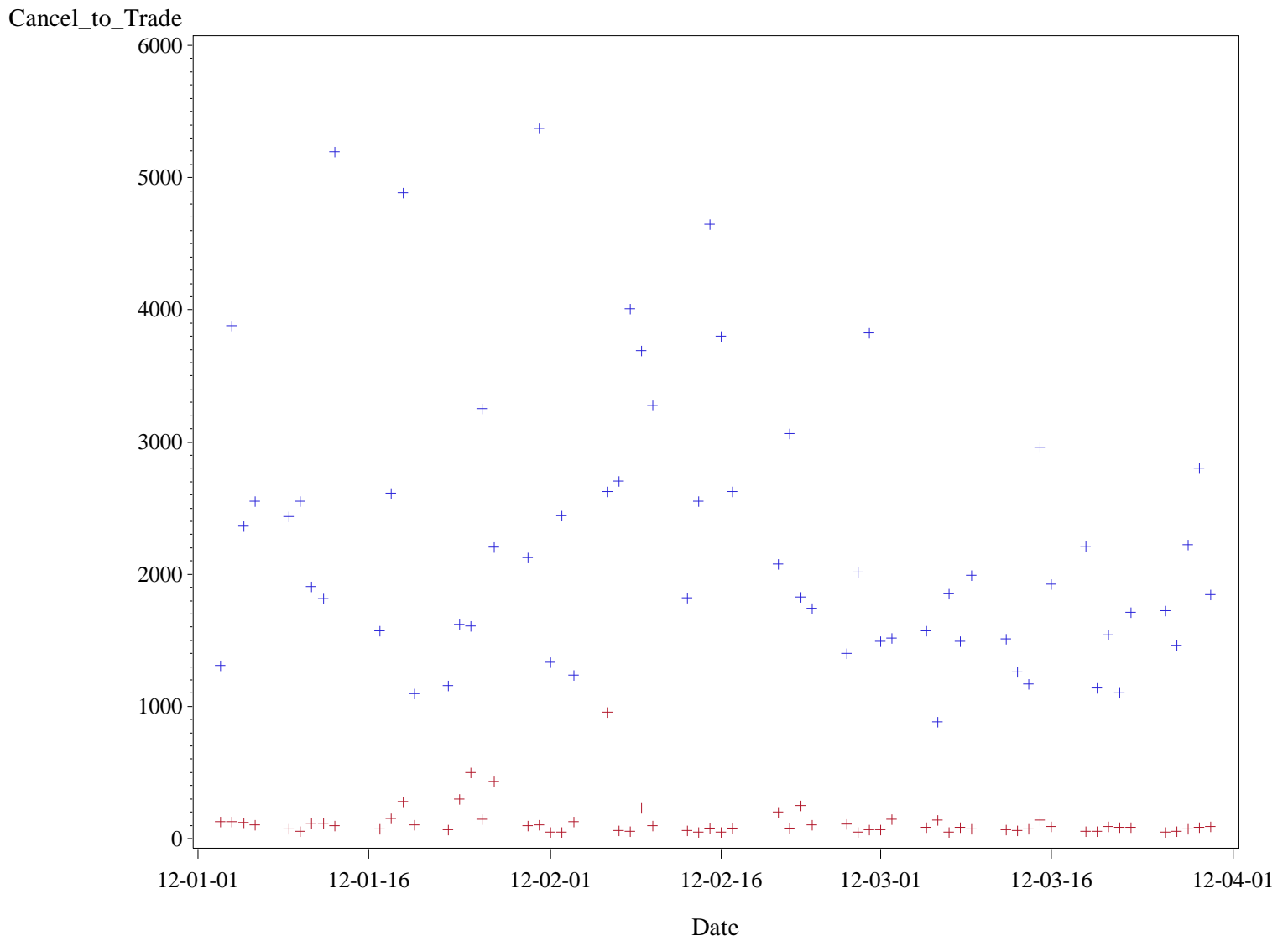


Mean of Sample Data

tradeVolForOddLots

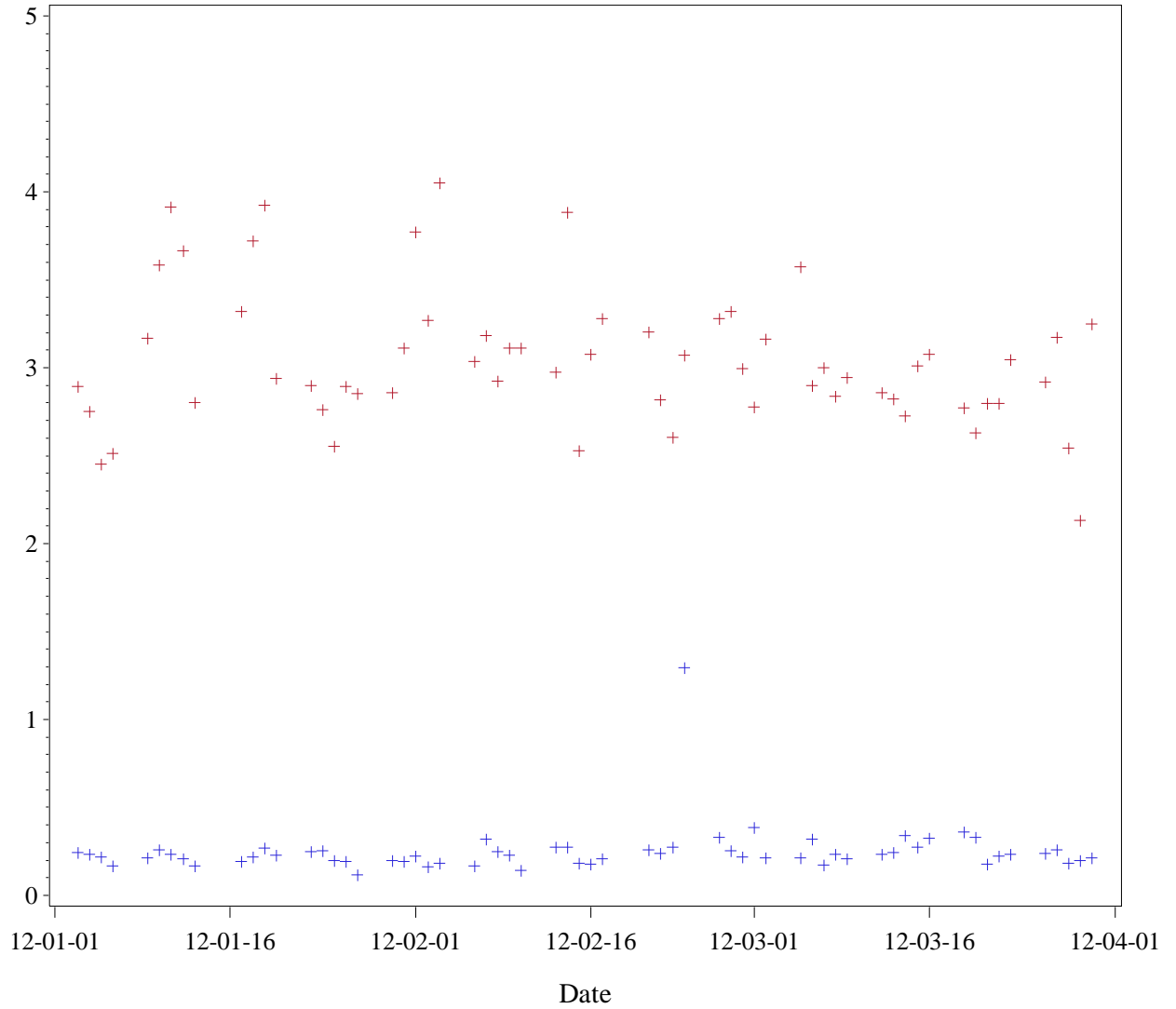


Mean of Sample Data

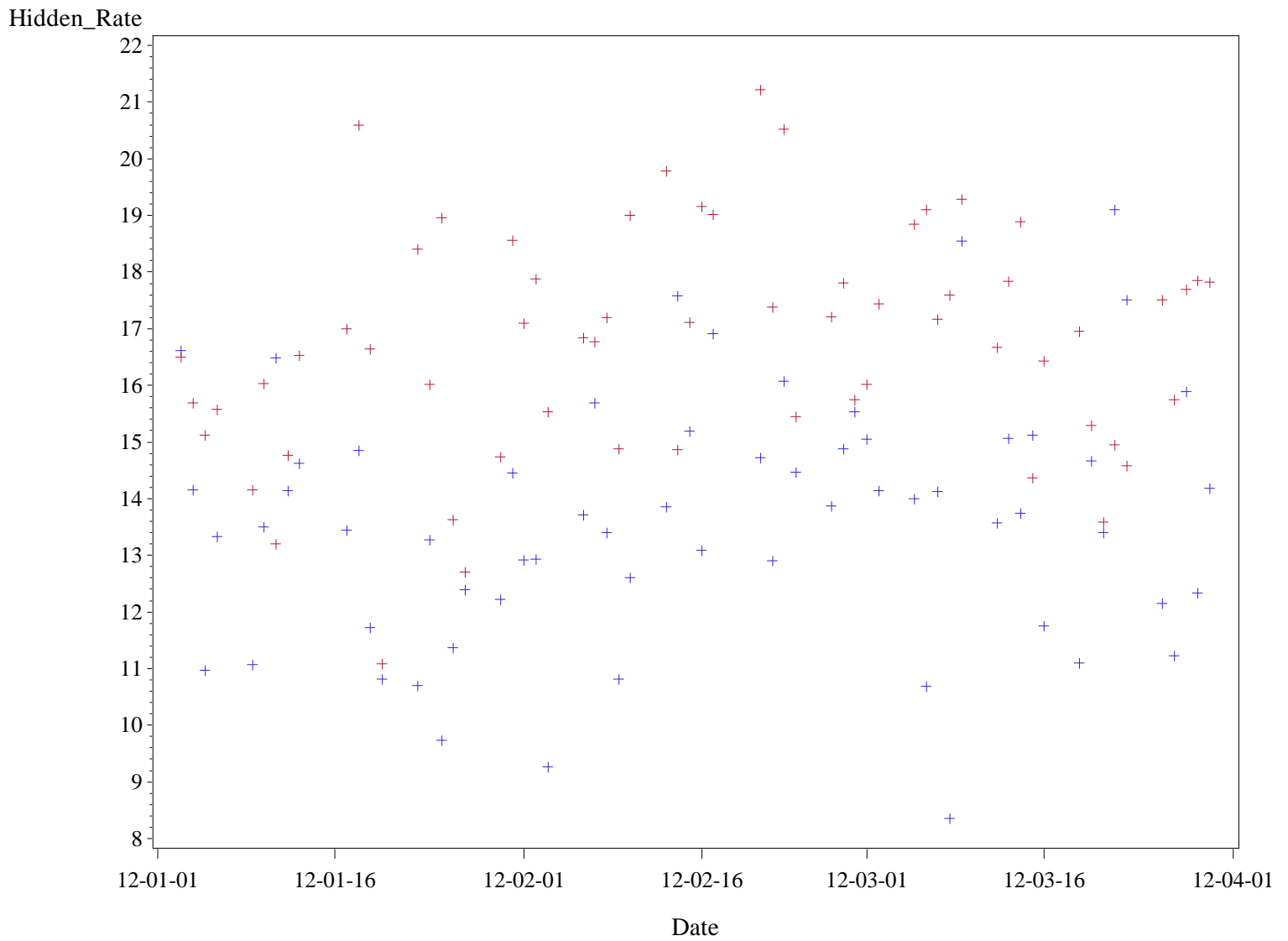


Mean of Sample Data

Trade_to_Order_Volume

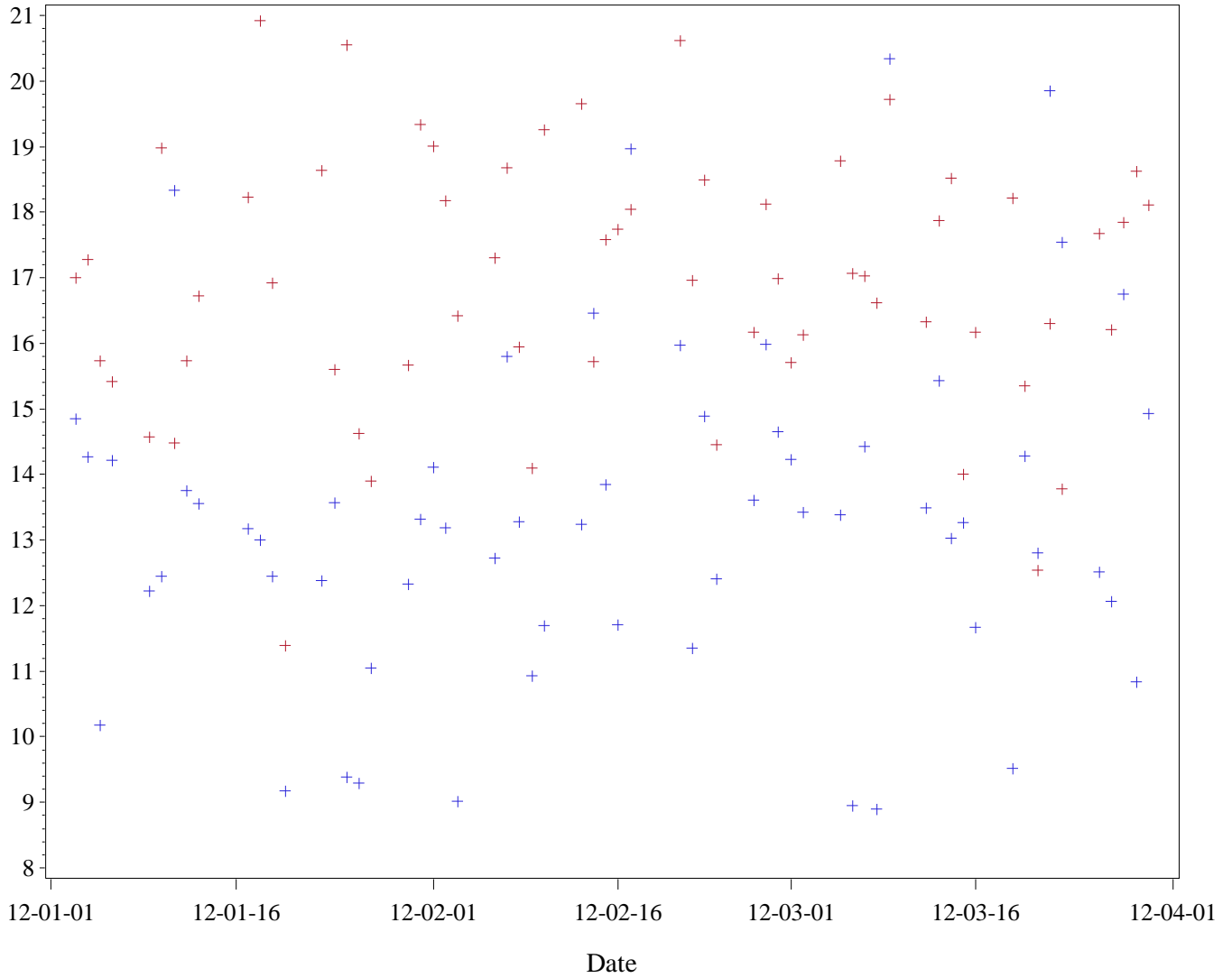


Mean of Sample Data



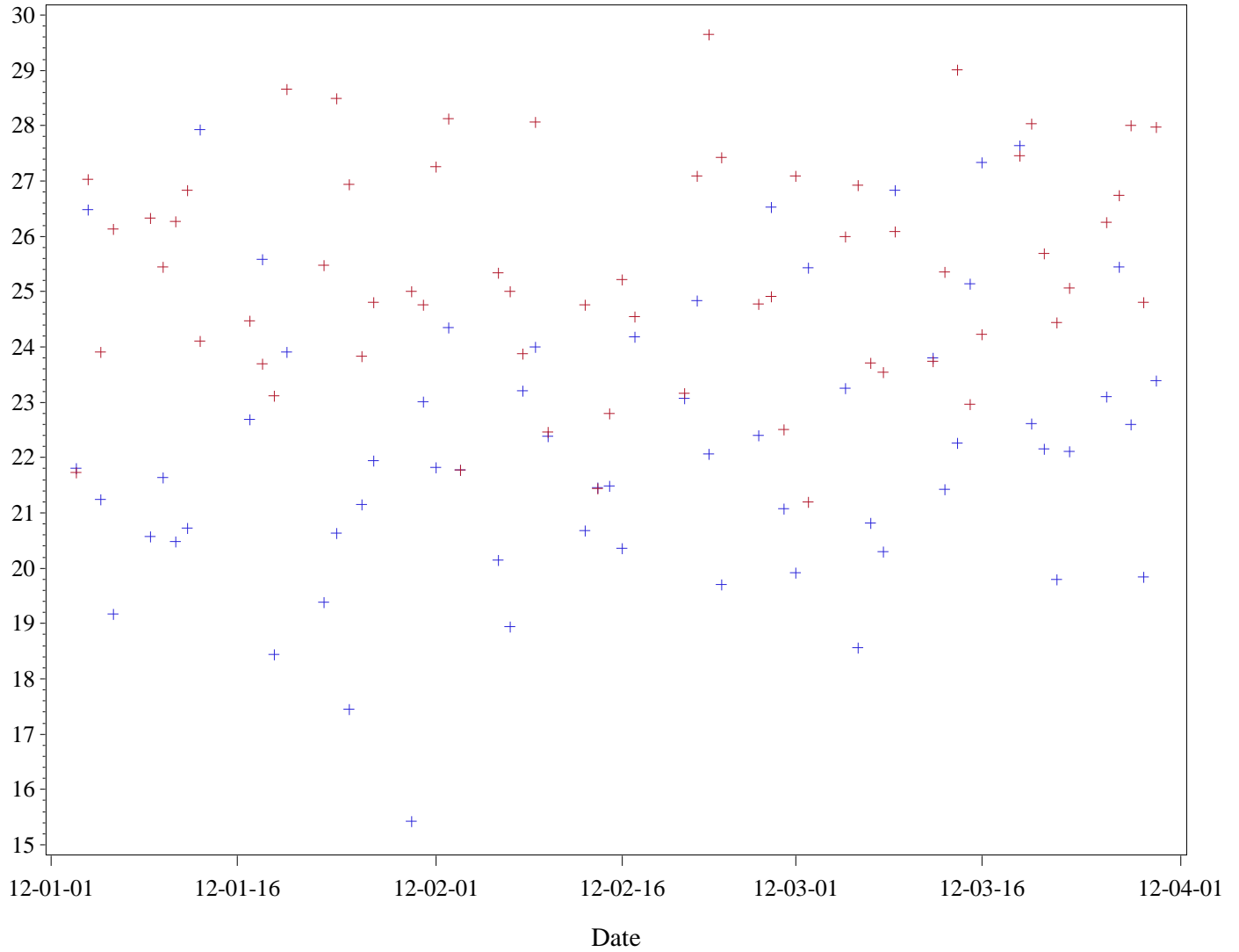
Mean of Sample Data

Hidden_Volume

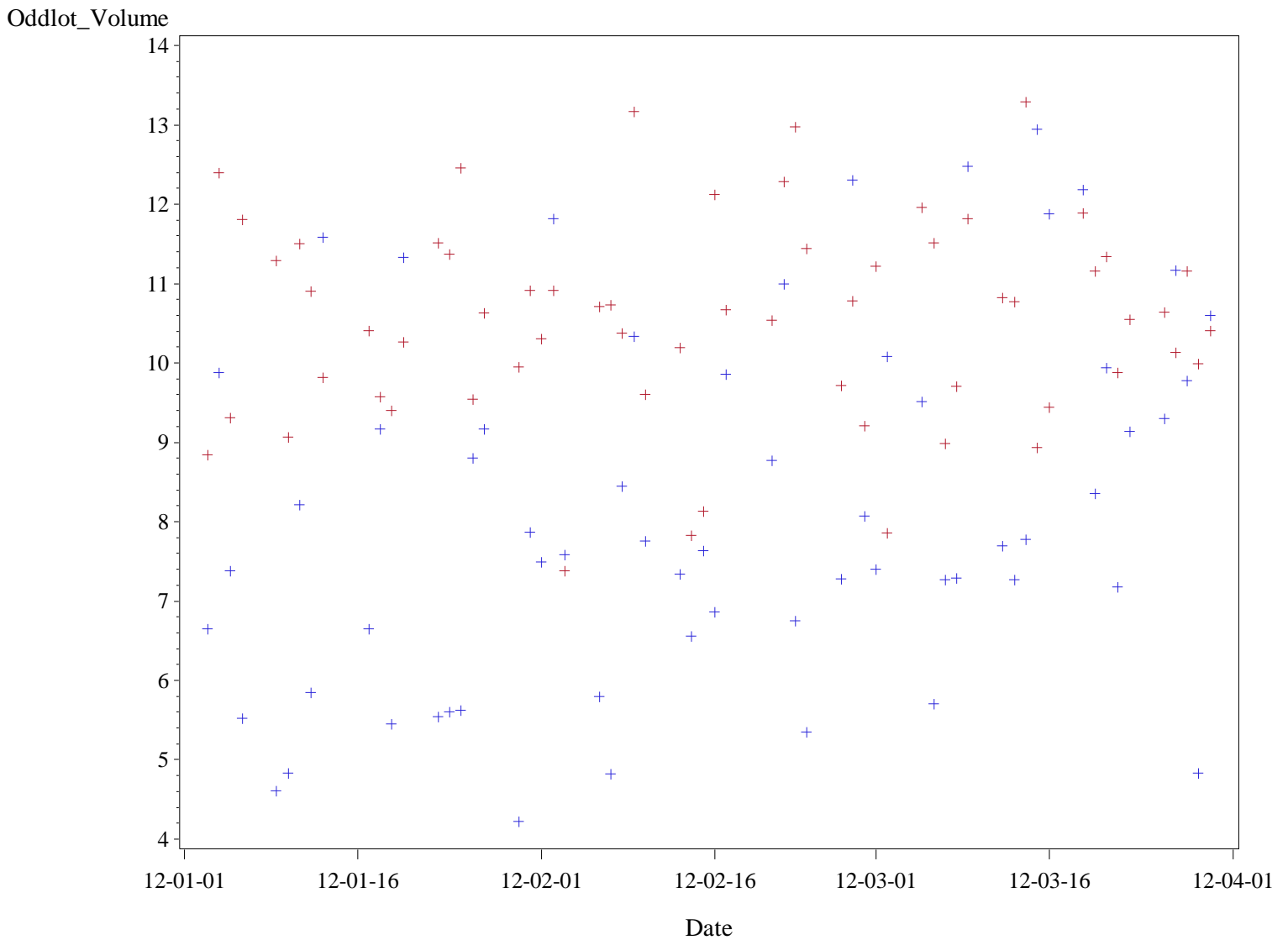


Mean of Sample Data

Oddlot_Rate

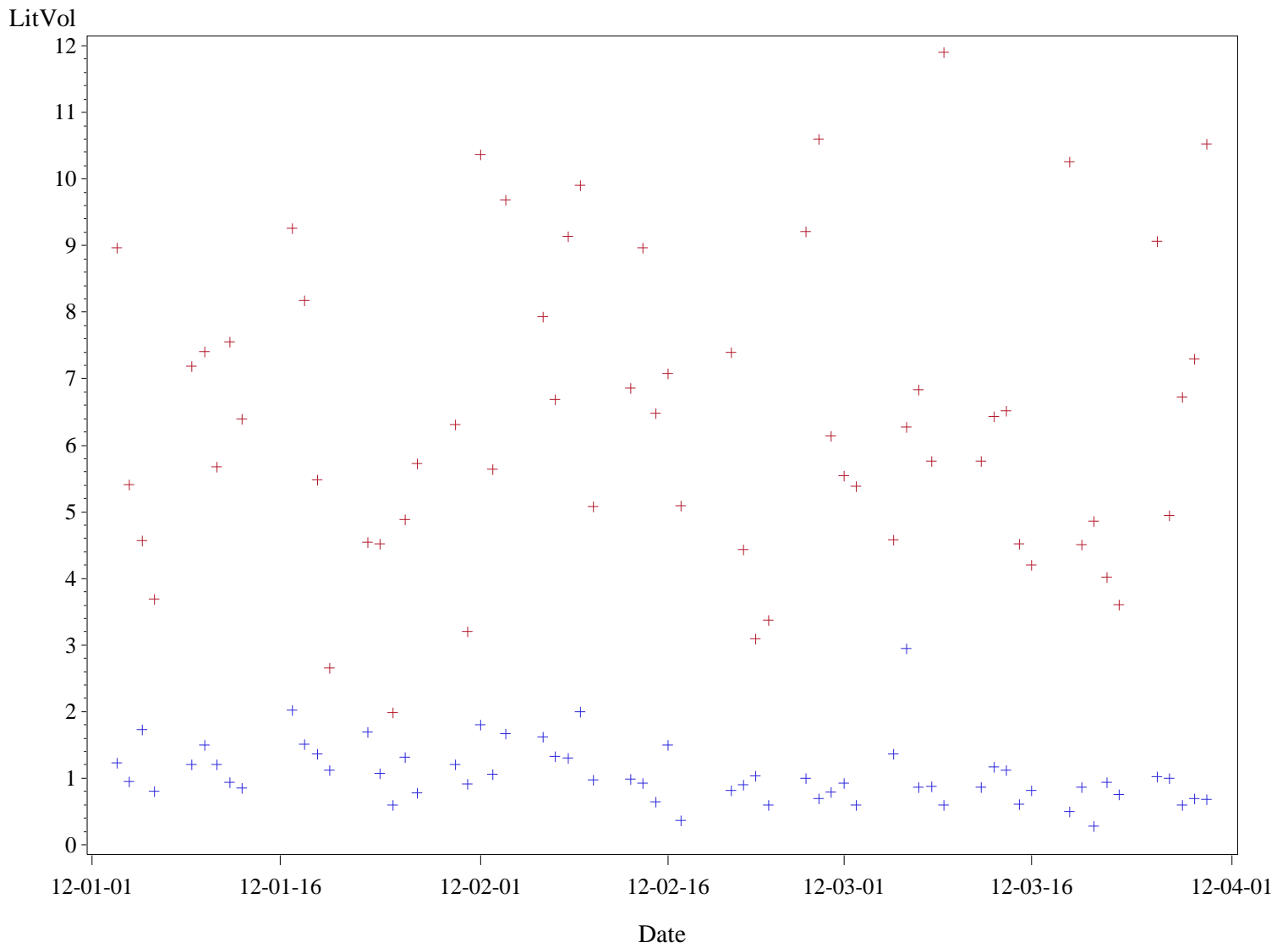


Mean of Sample Data

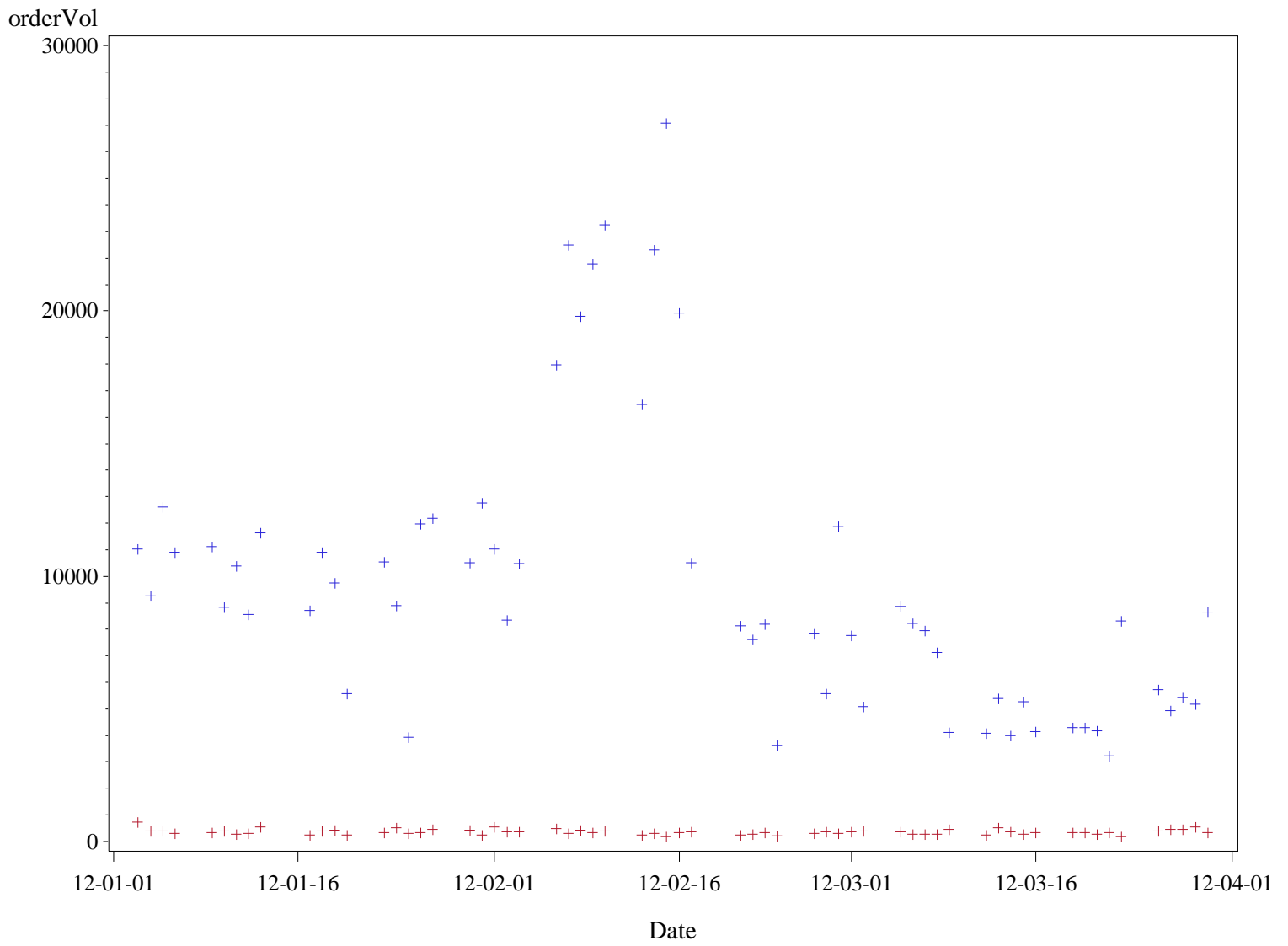


From the means of sample data, we know that ETFs is traded more frequently than stocks, since for the mean of order volume, stocks' data is far more than ETFs' data. Also, stocks are more likely to be traded in small amount. The oddlots for stocks is larger. And the number of cancellations of ETFs is larger, along with cancel-to-trade.

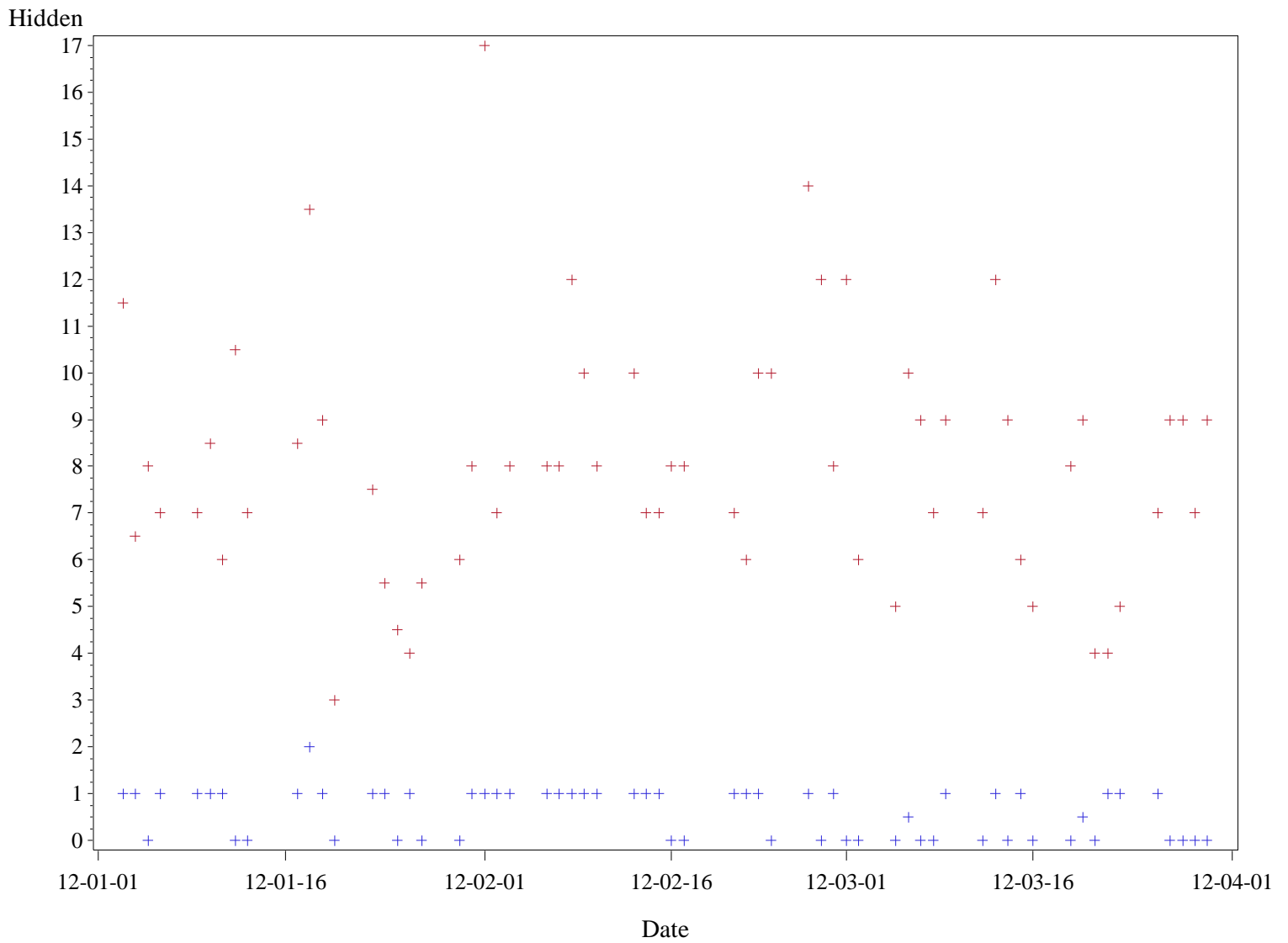
P25 of Sample Data



P25 of Sample Data

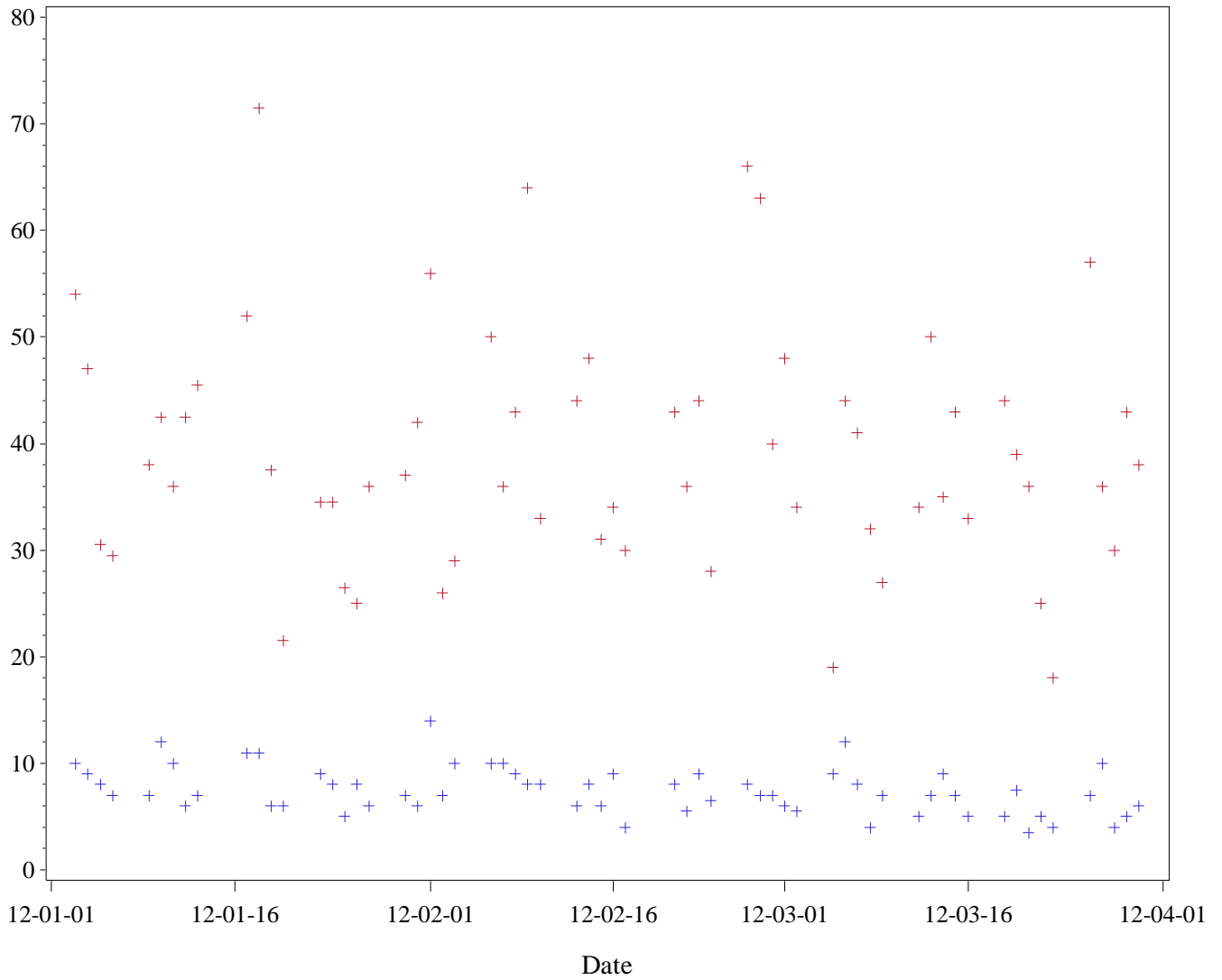


P25 of Sample Data

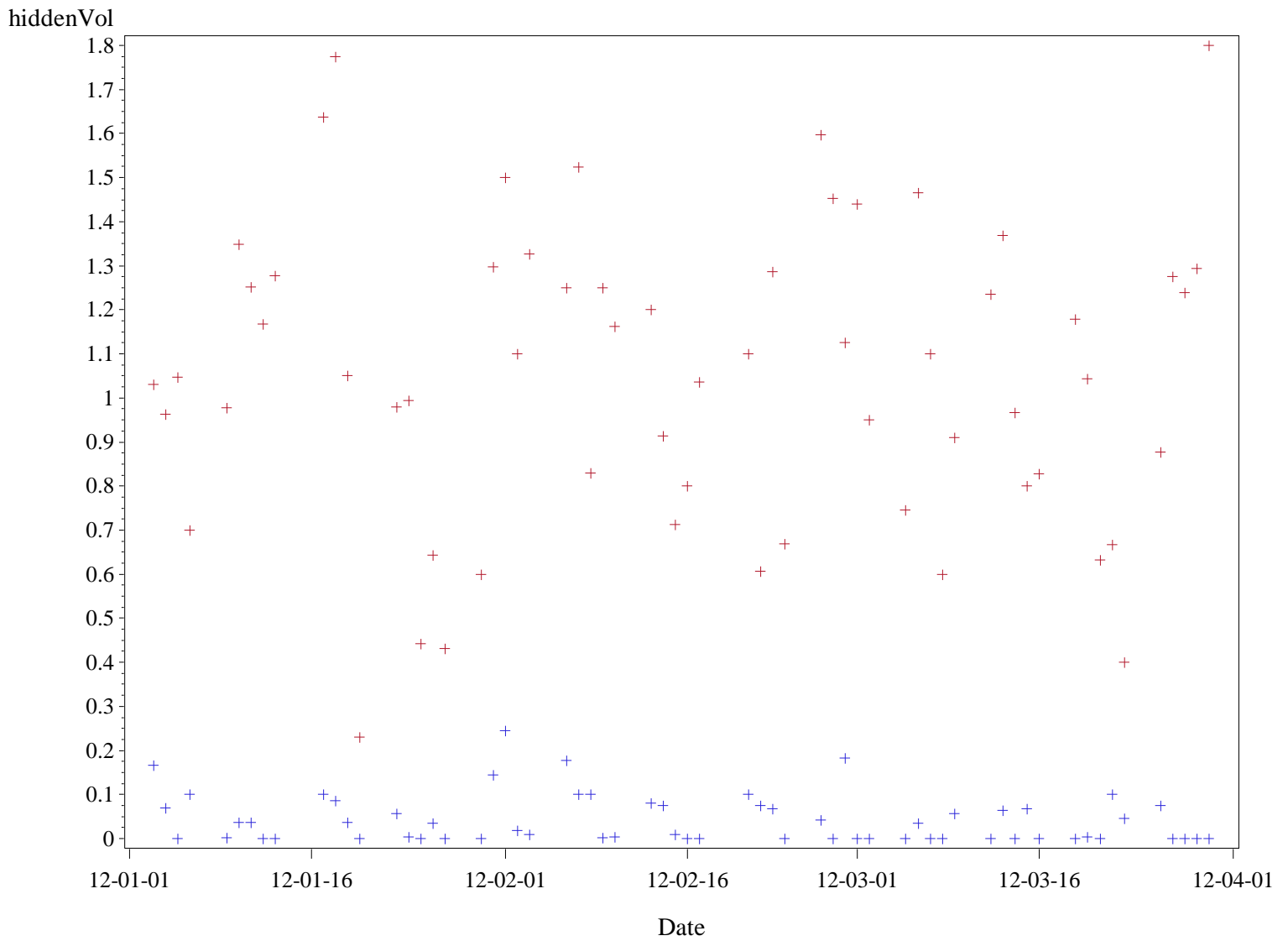


P25 of Sample Data

TradesForHidden

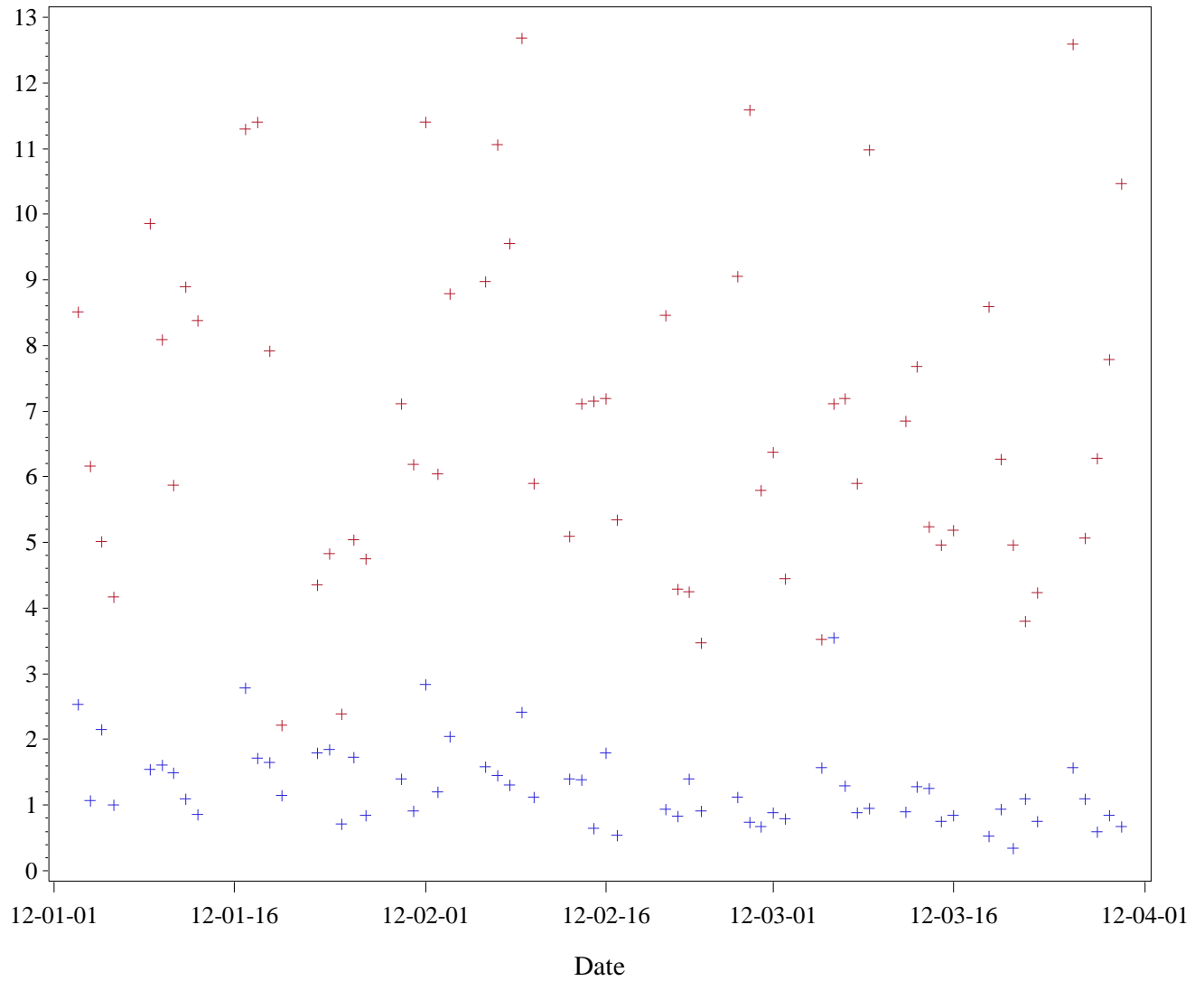


P25 of Sample Data

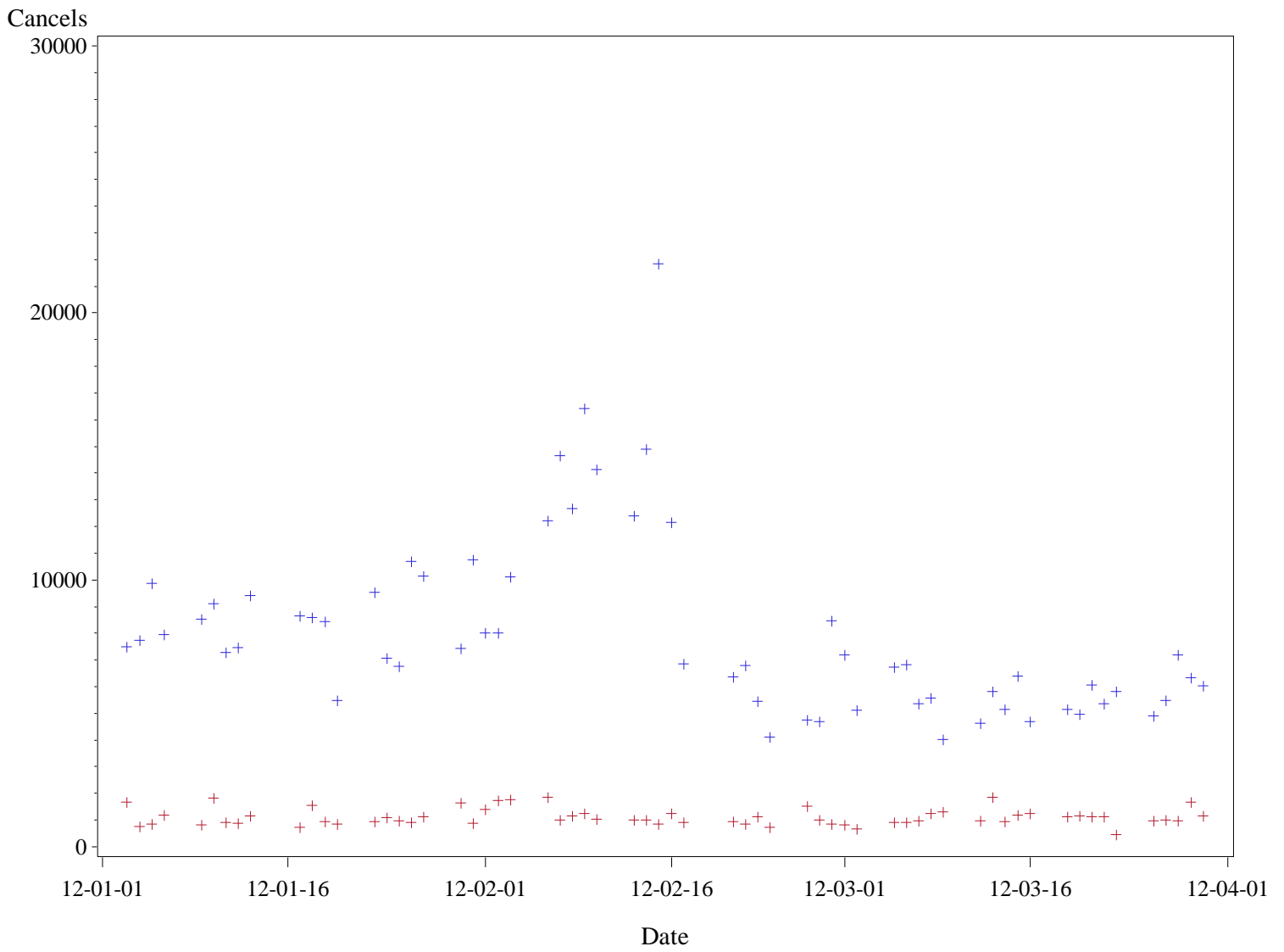


P25 of Sample Data

tradeVolForHidden

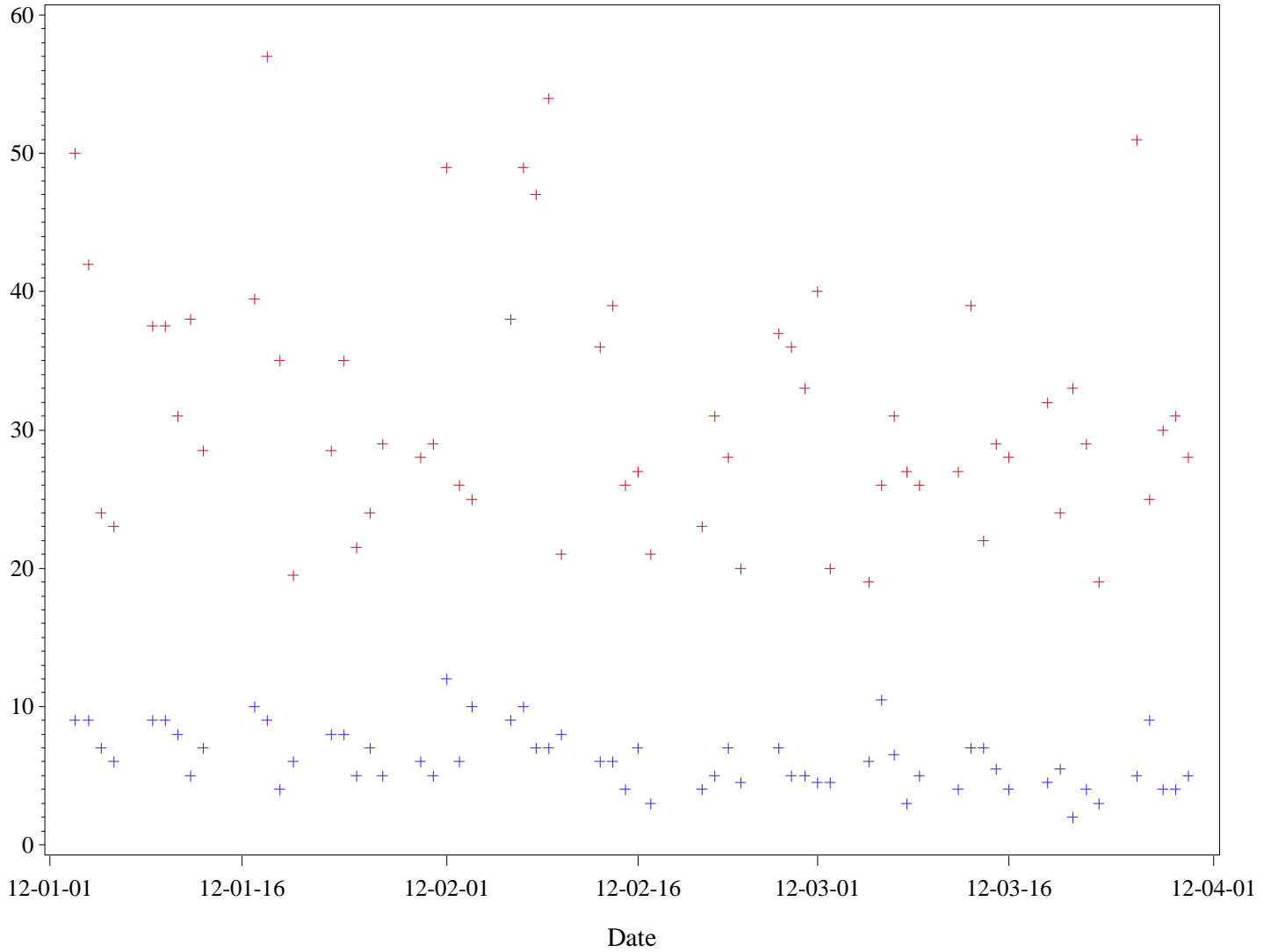


P25 of Sample Data



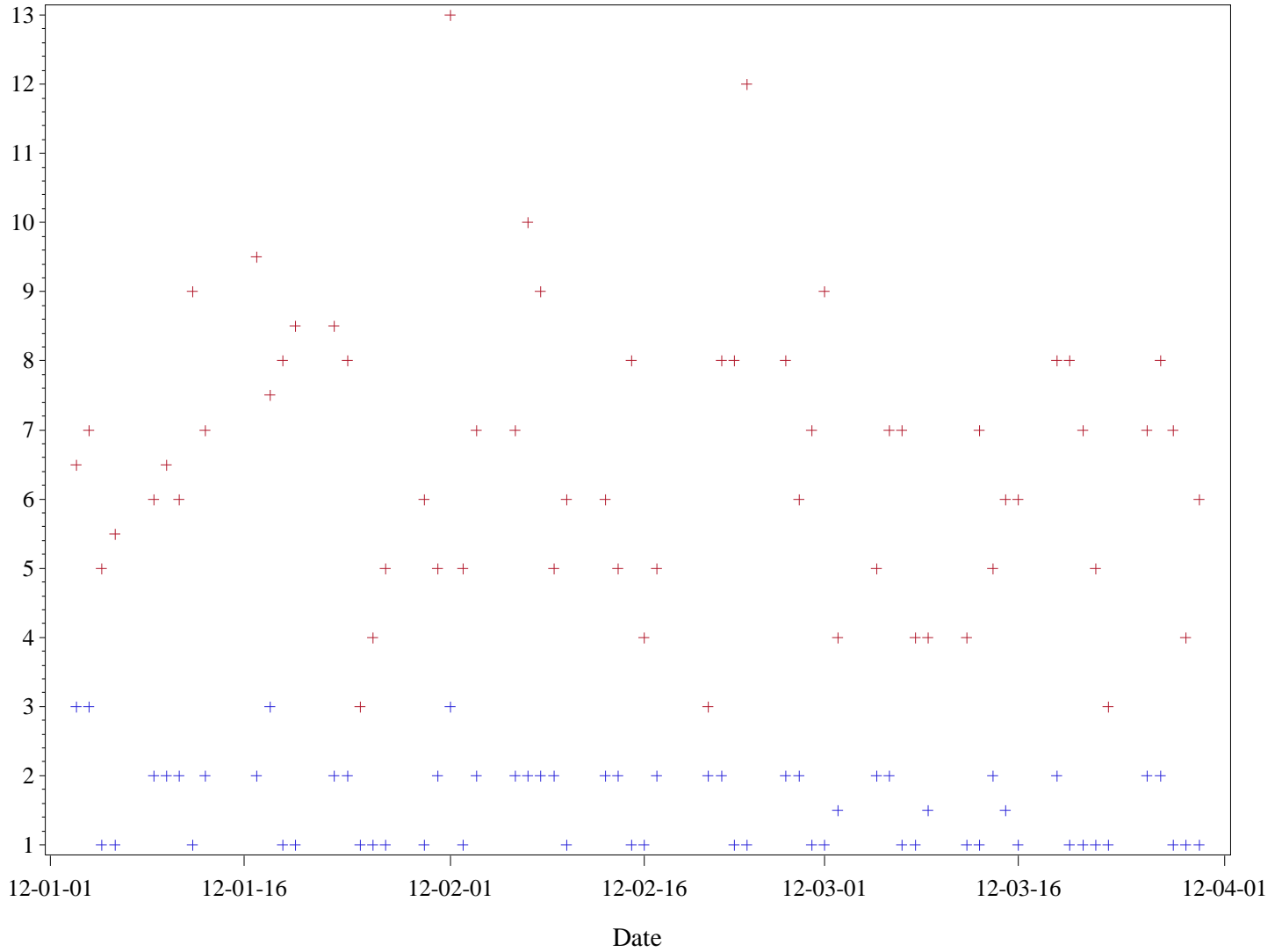
P25 of Sample Data

LitTrades



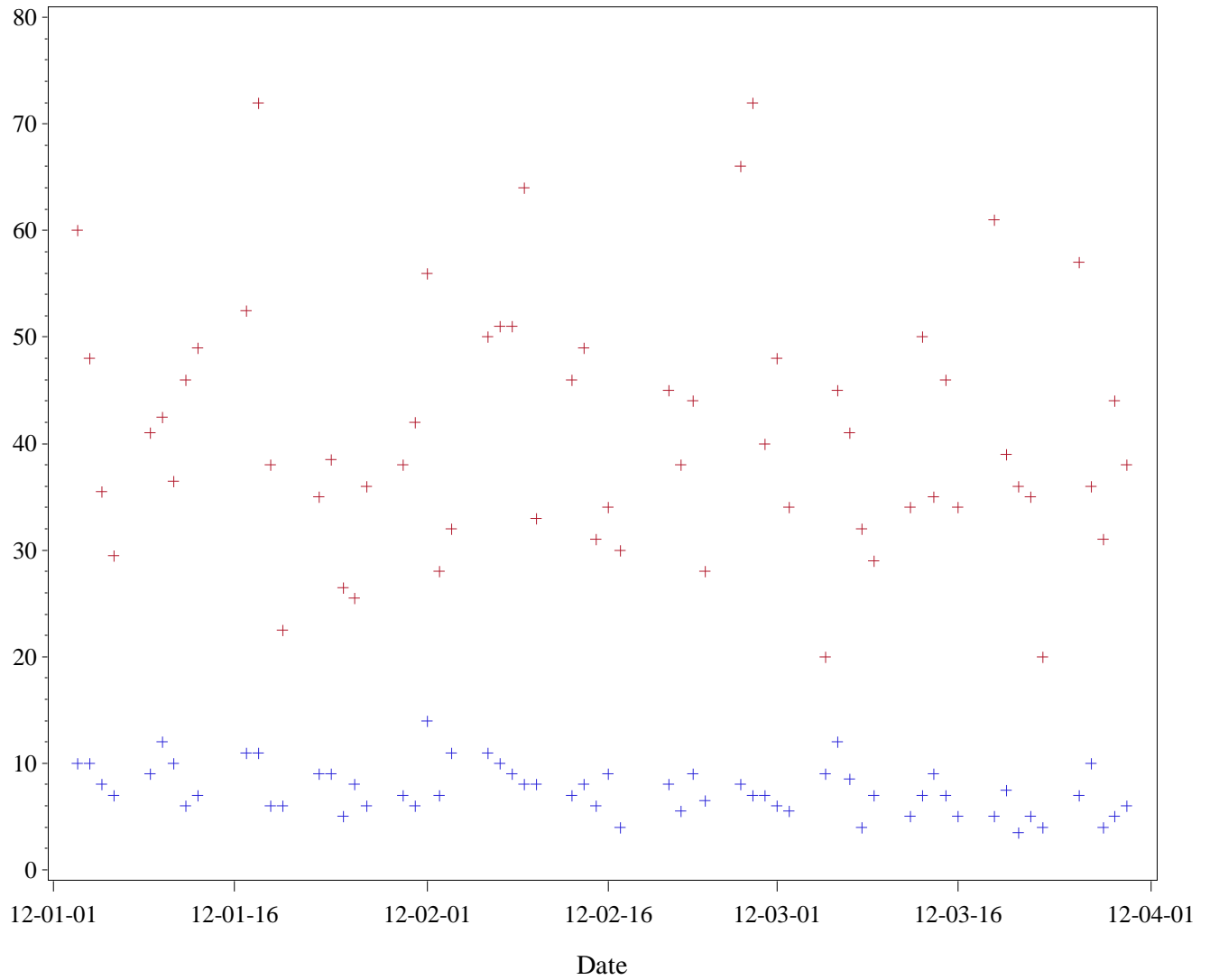
P25 of Sample Data

OddLots



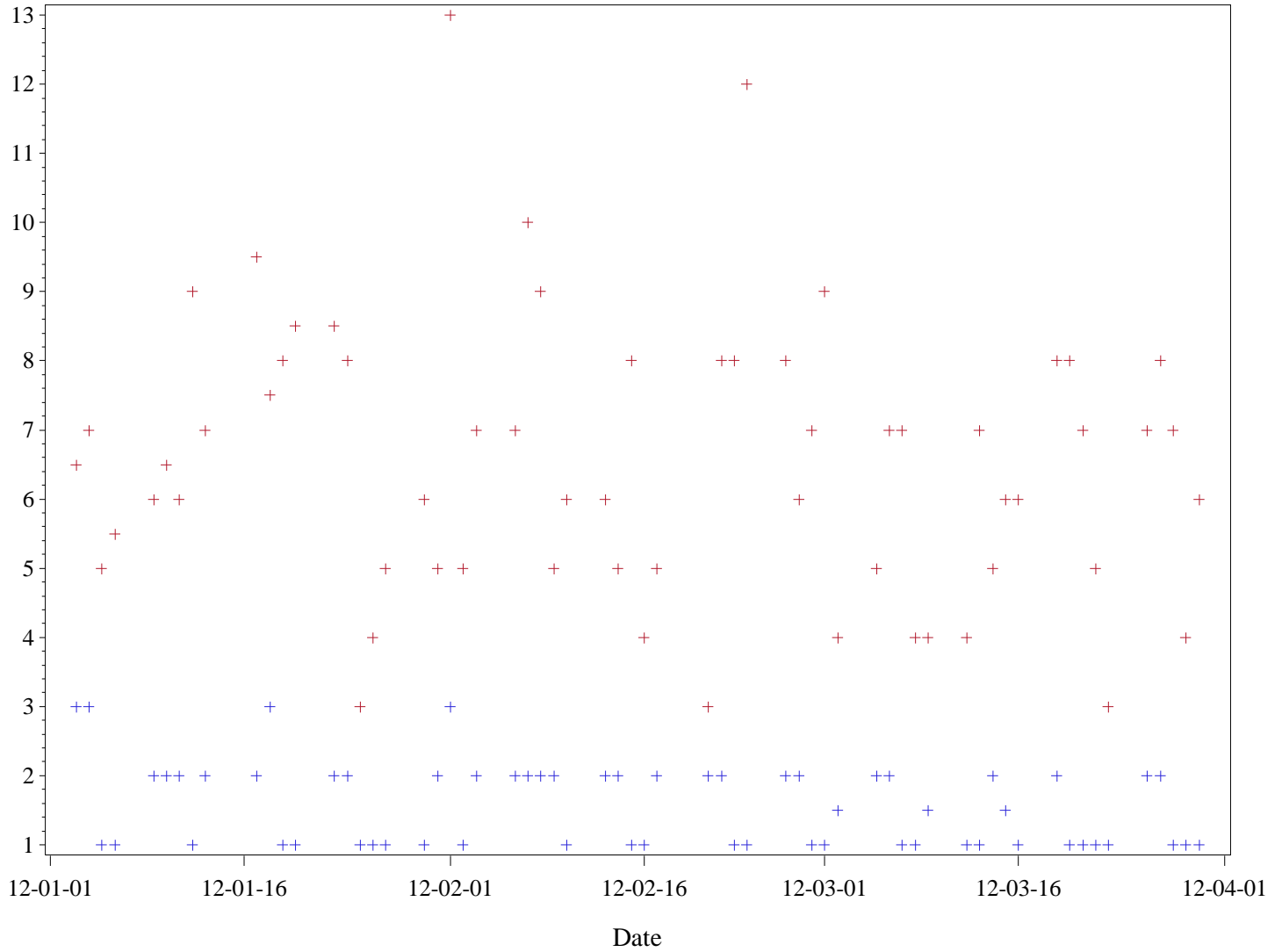
P25 of Sample Data

TradesForOddLots



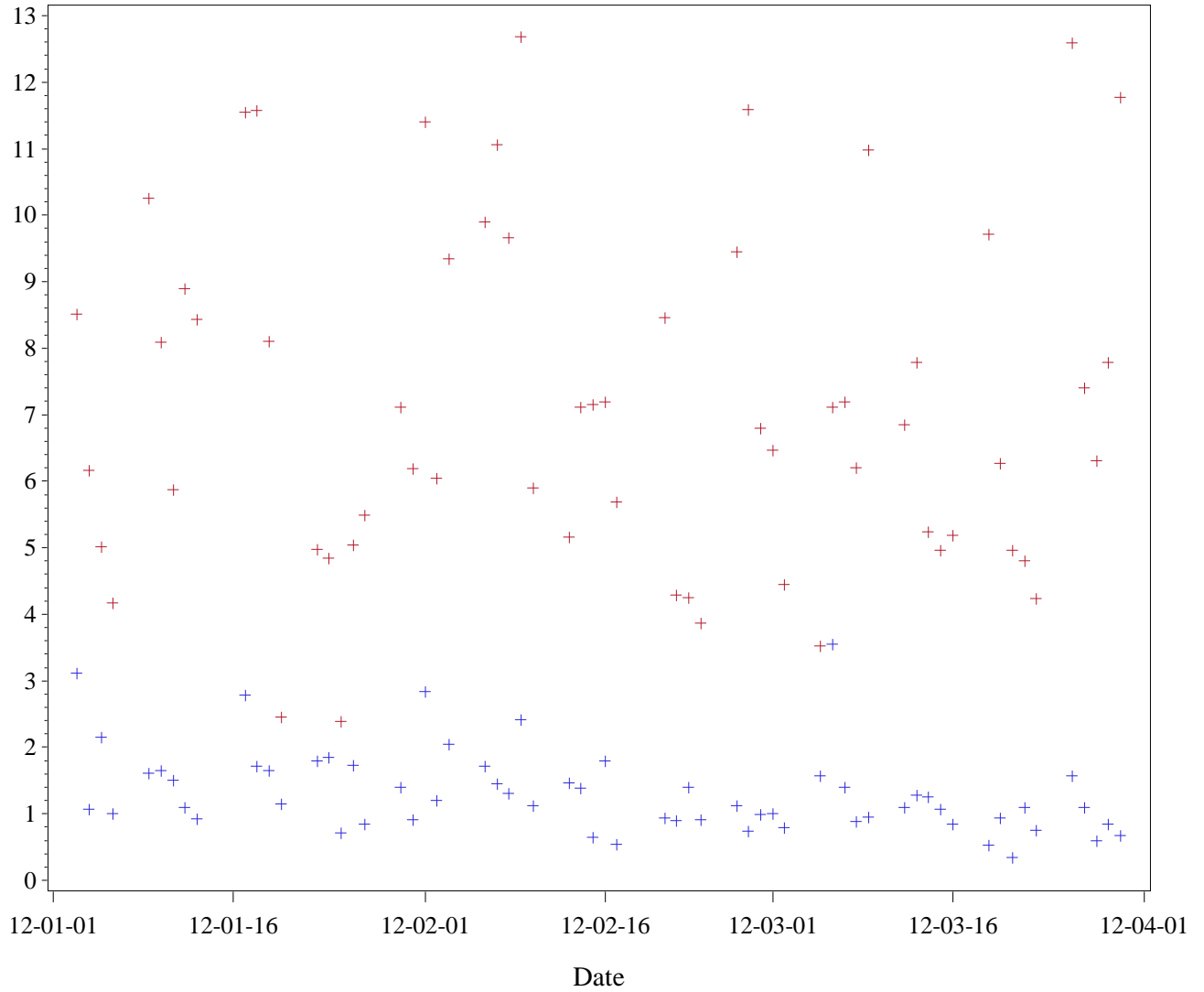
P25 of Sample Data

OddLots



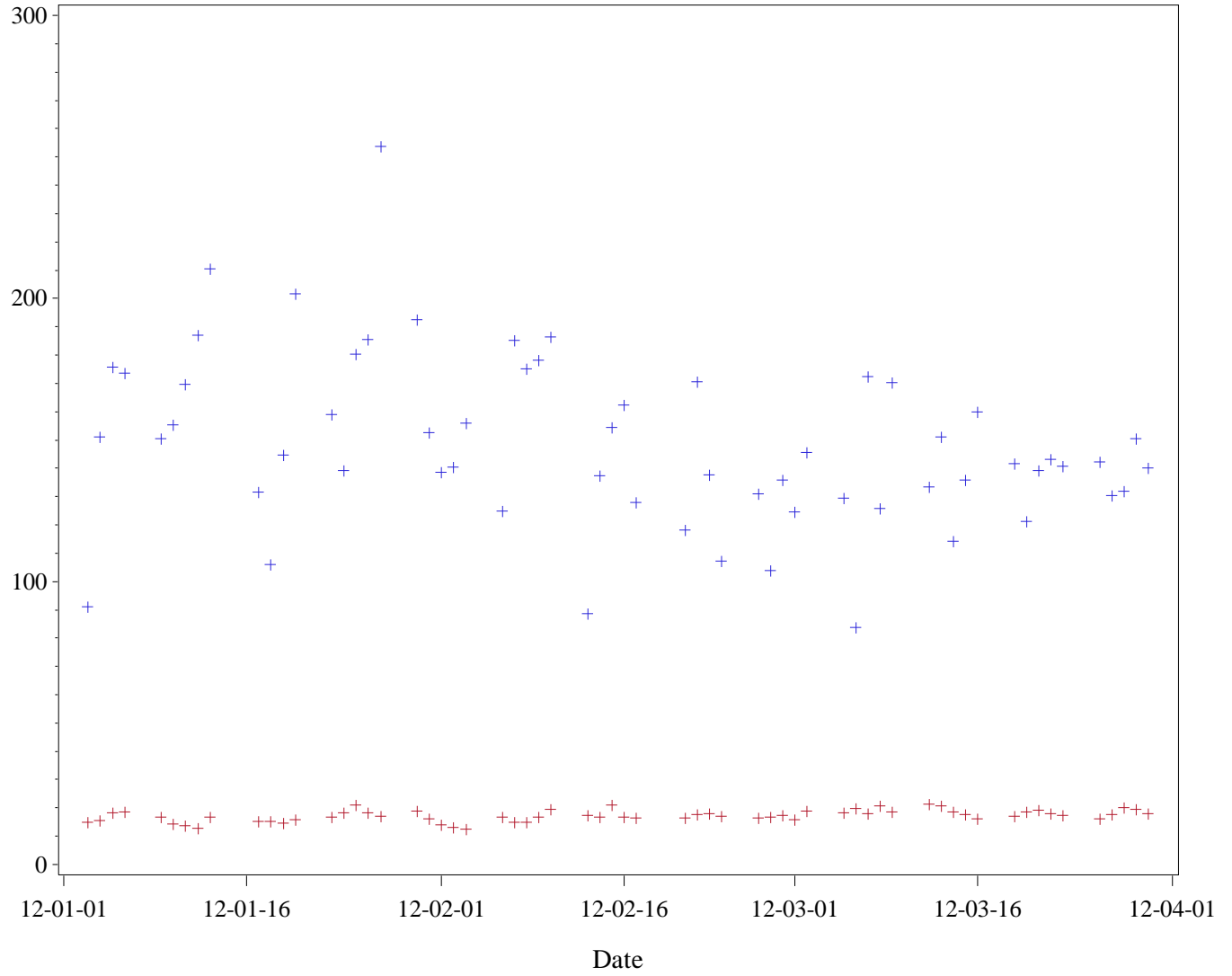
P25 of Sample Data

tradeVolForOddLots

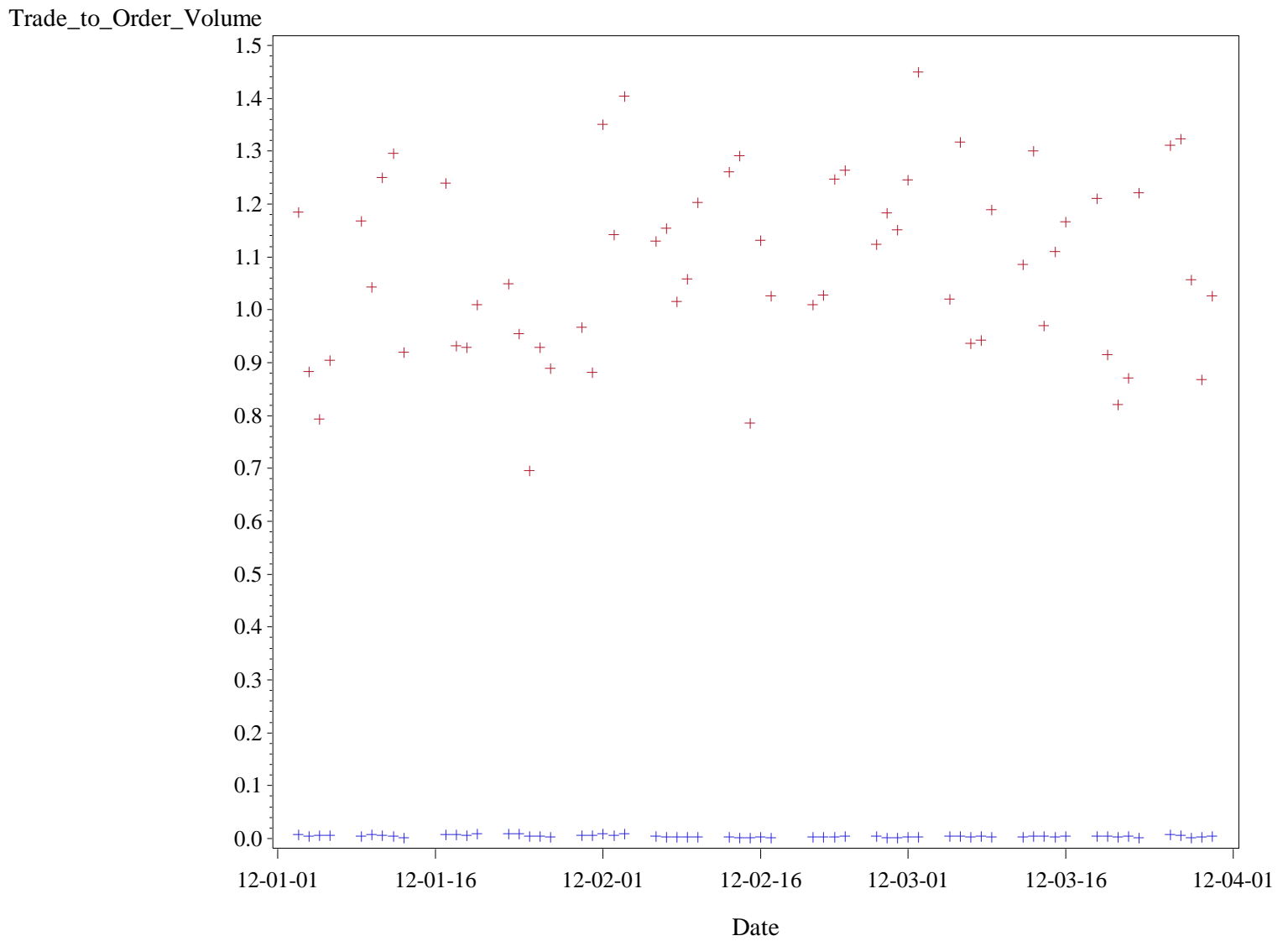


P25 of Sample Data

Cancel_to_Trade

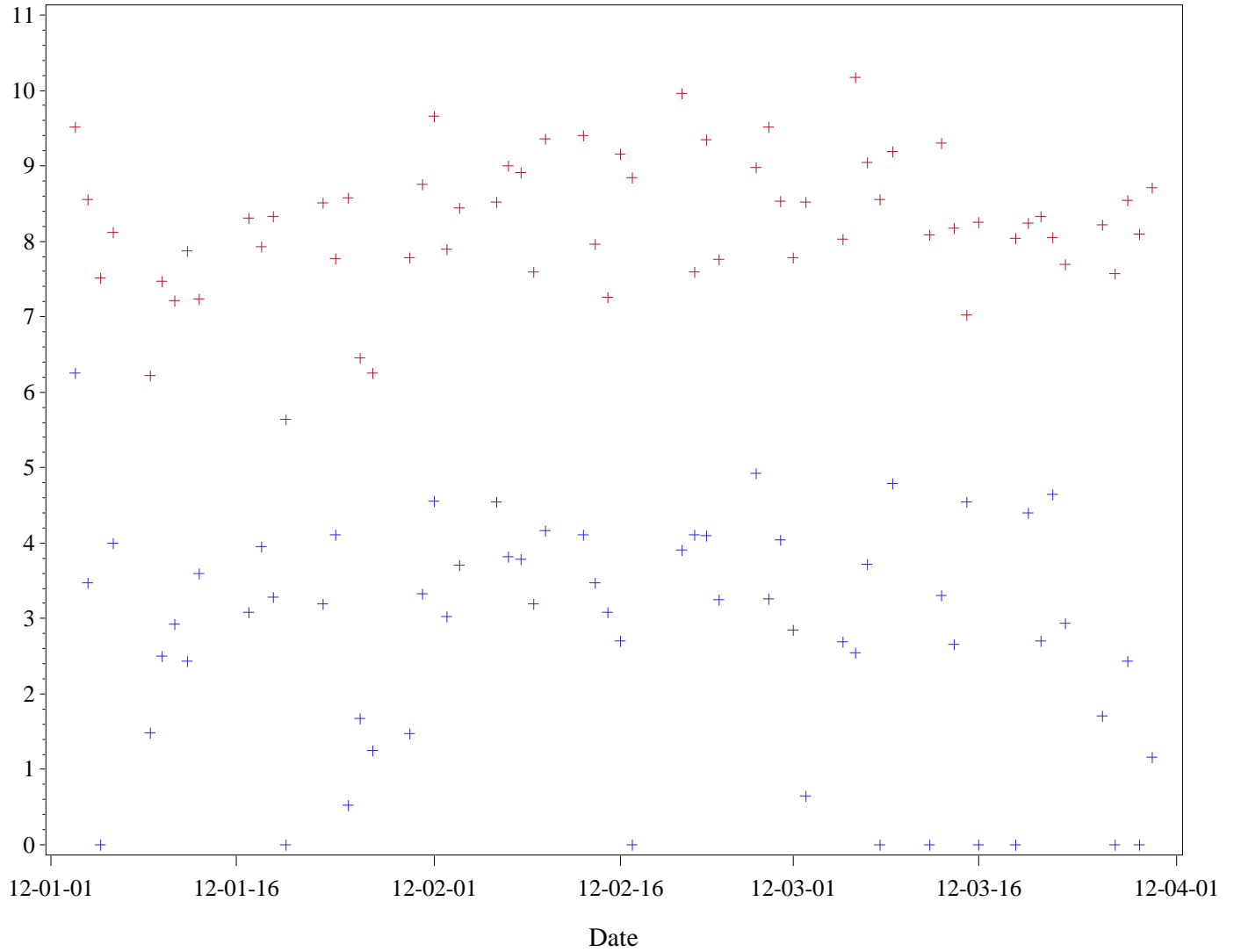


P25 of Sample Data



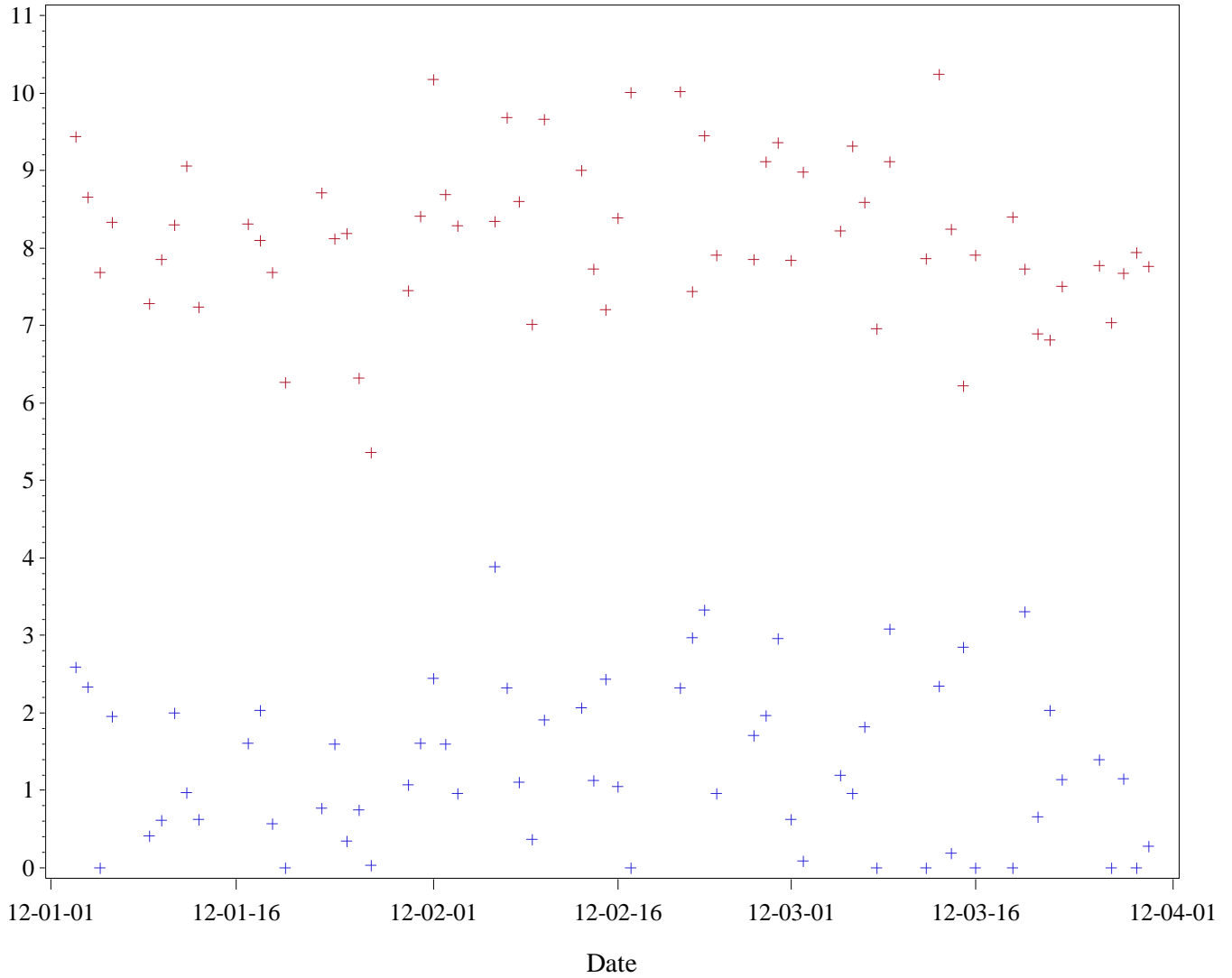
P25 of Sample Data

Hidden_Rate



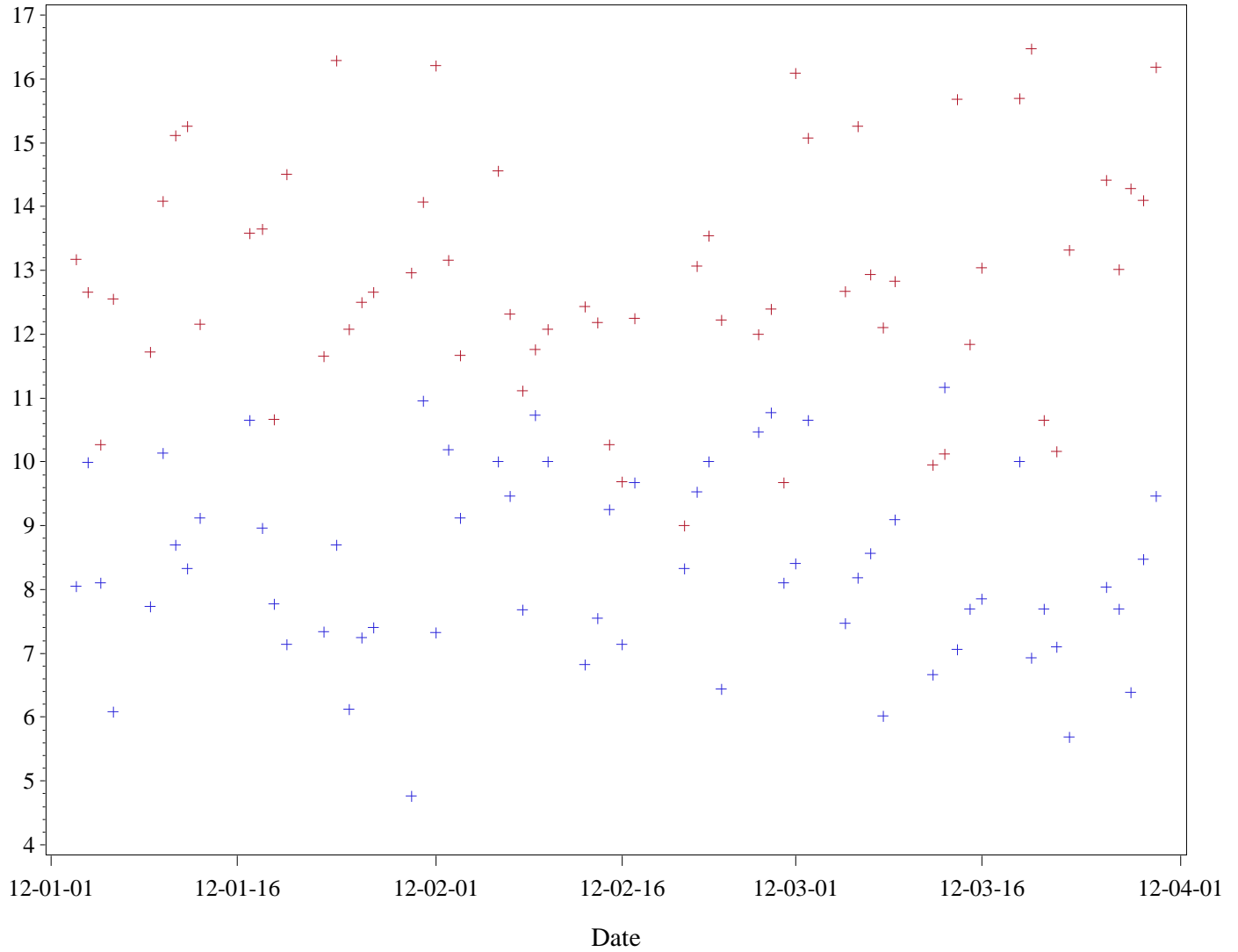
P25 of Sample Data

Hidden_Volume



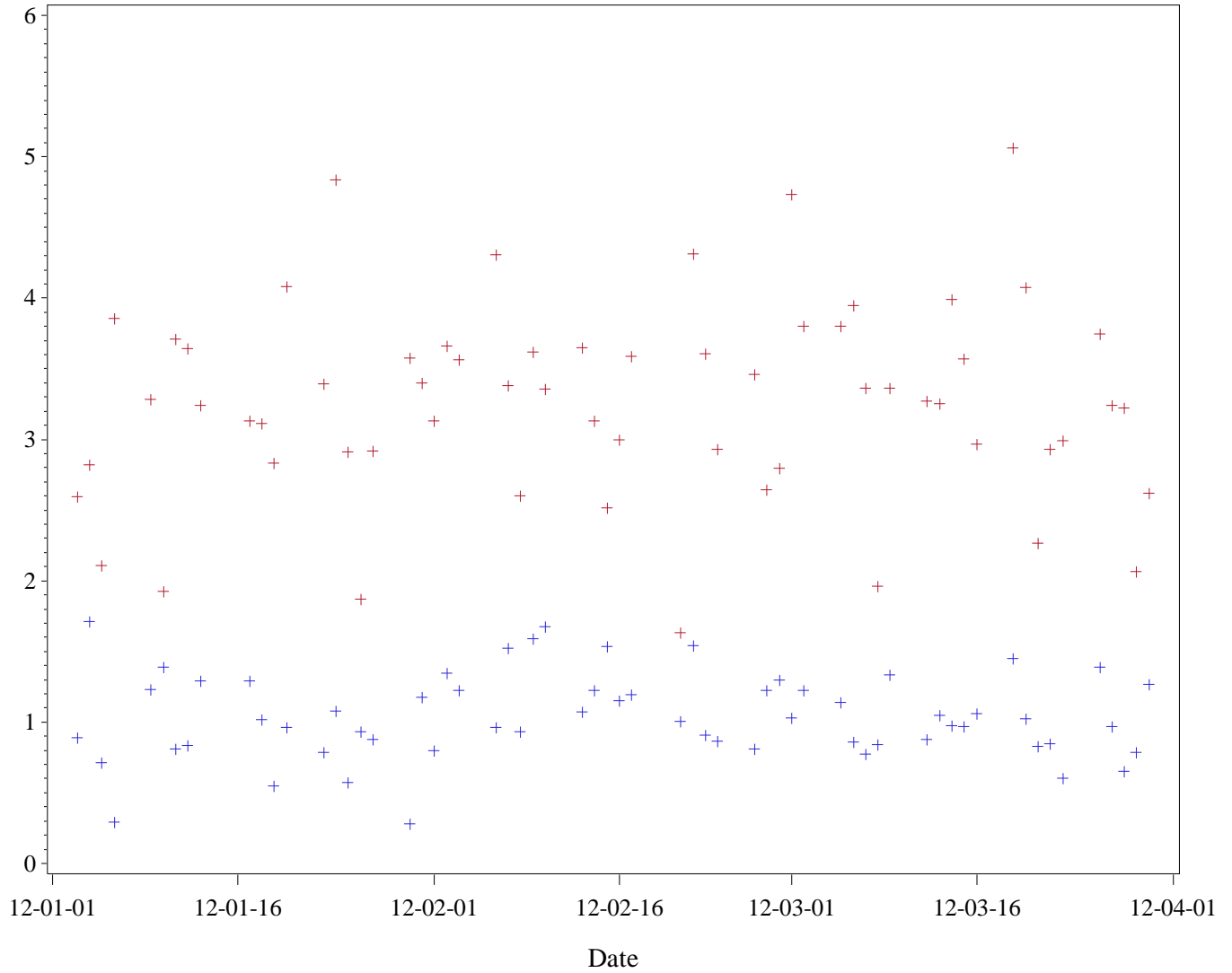
P25 of Sample Data

Oddlot_Rate

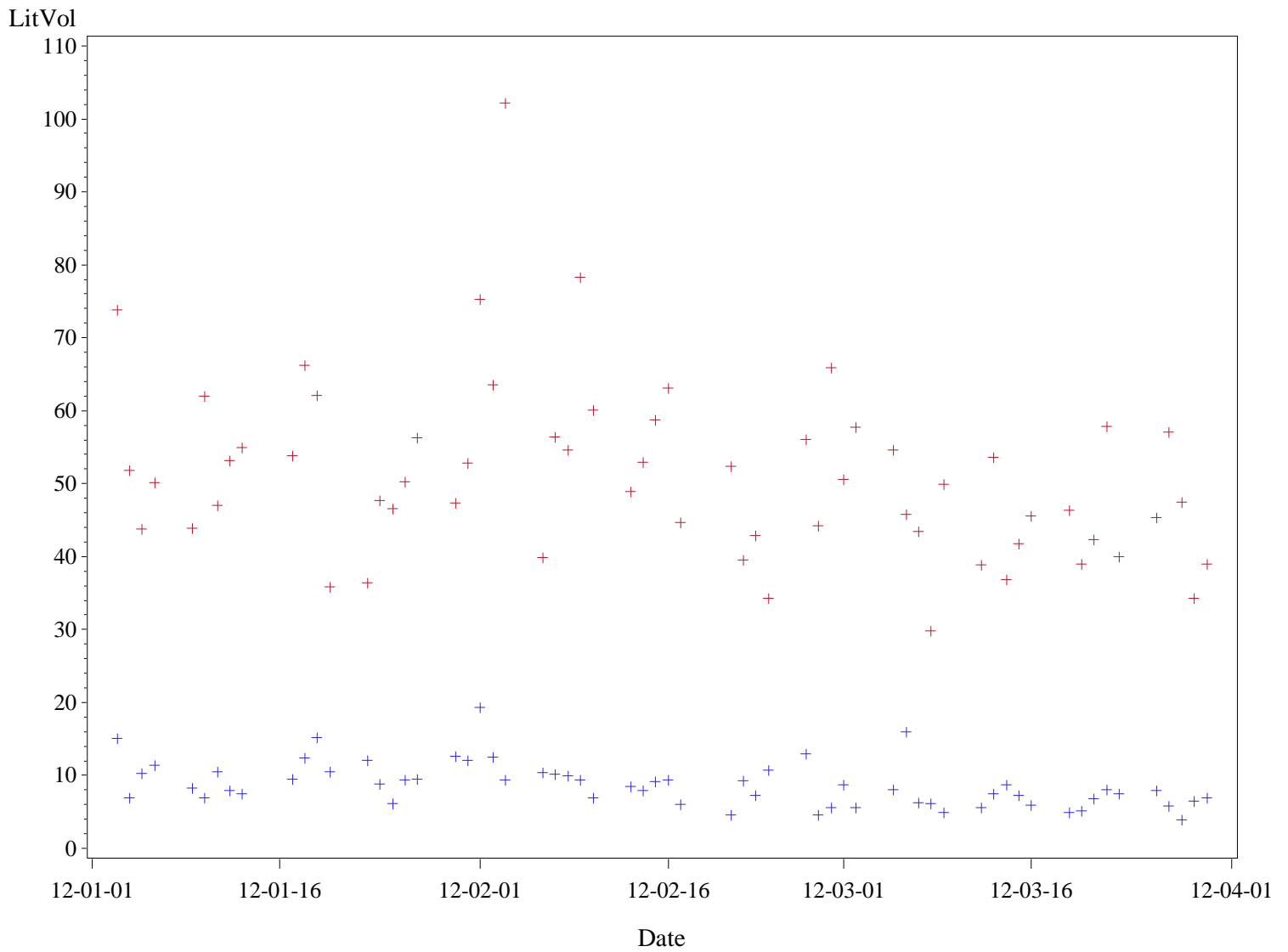


P25 of Sample Data

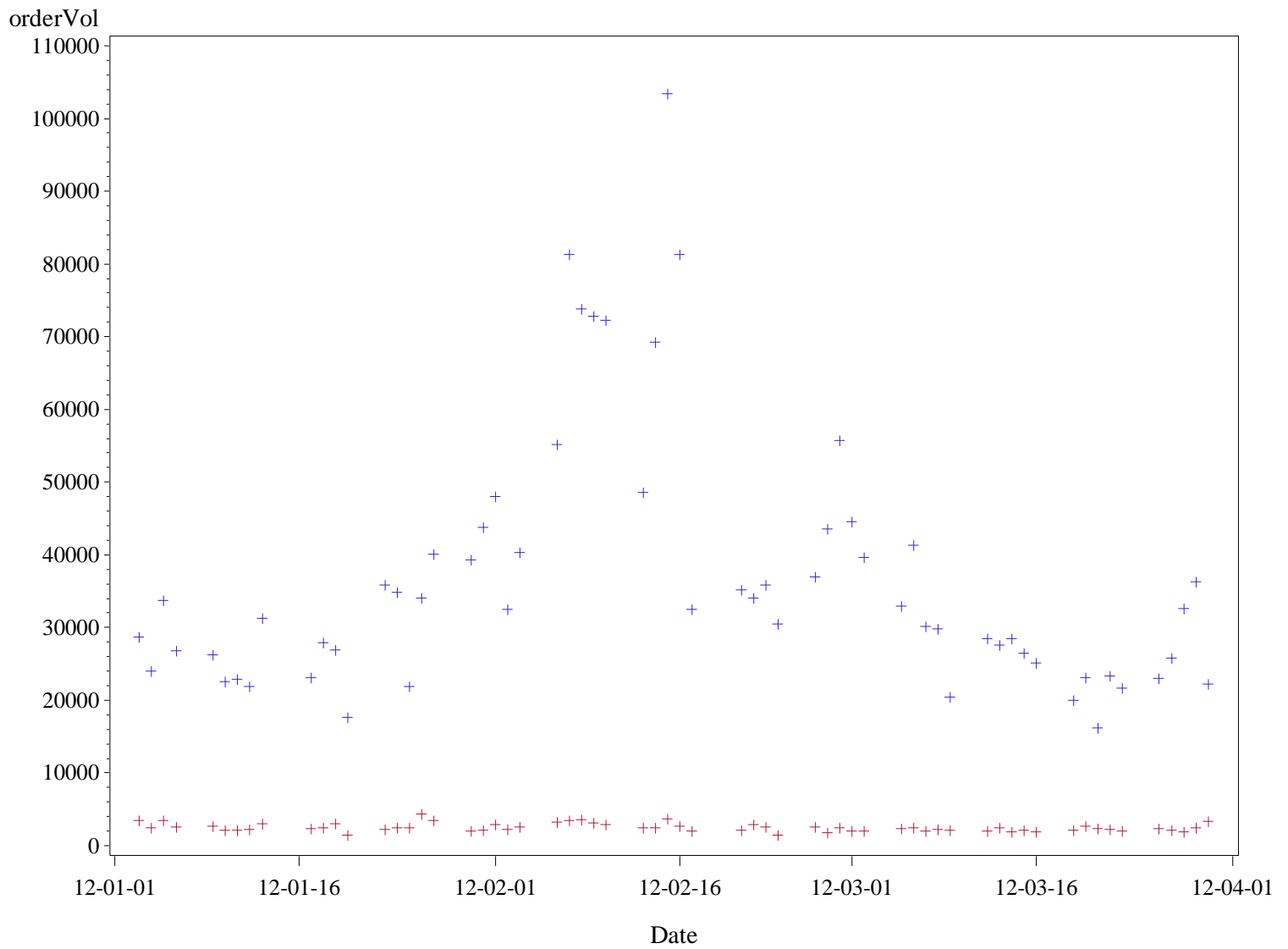
Oddlot_Volume



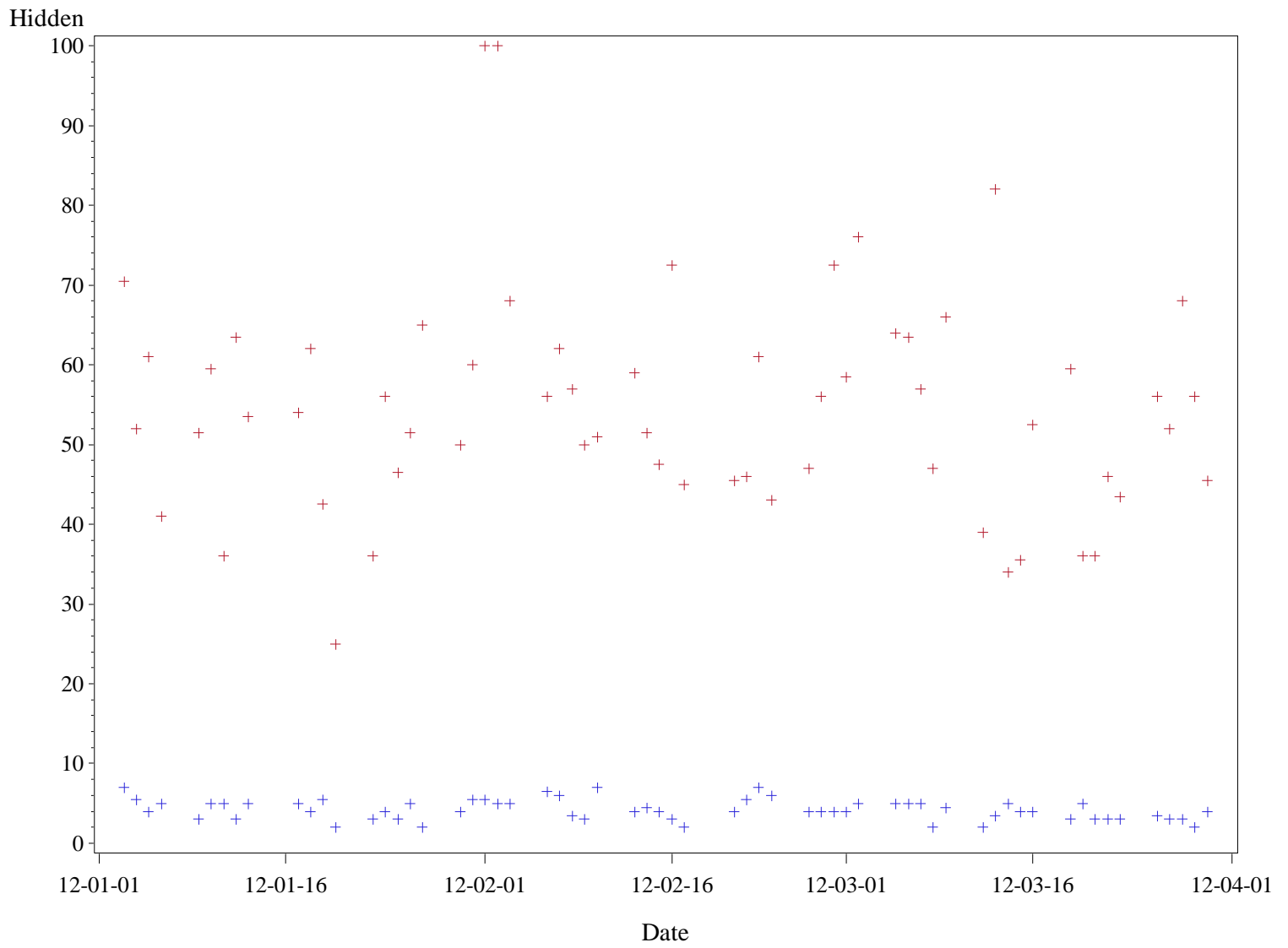
P50 of Sample Data



P50 of Sample Data

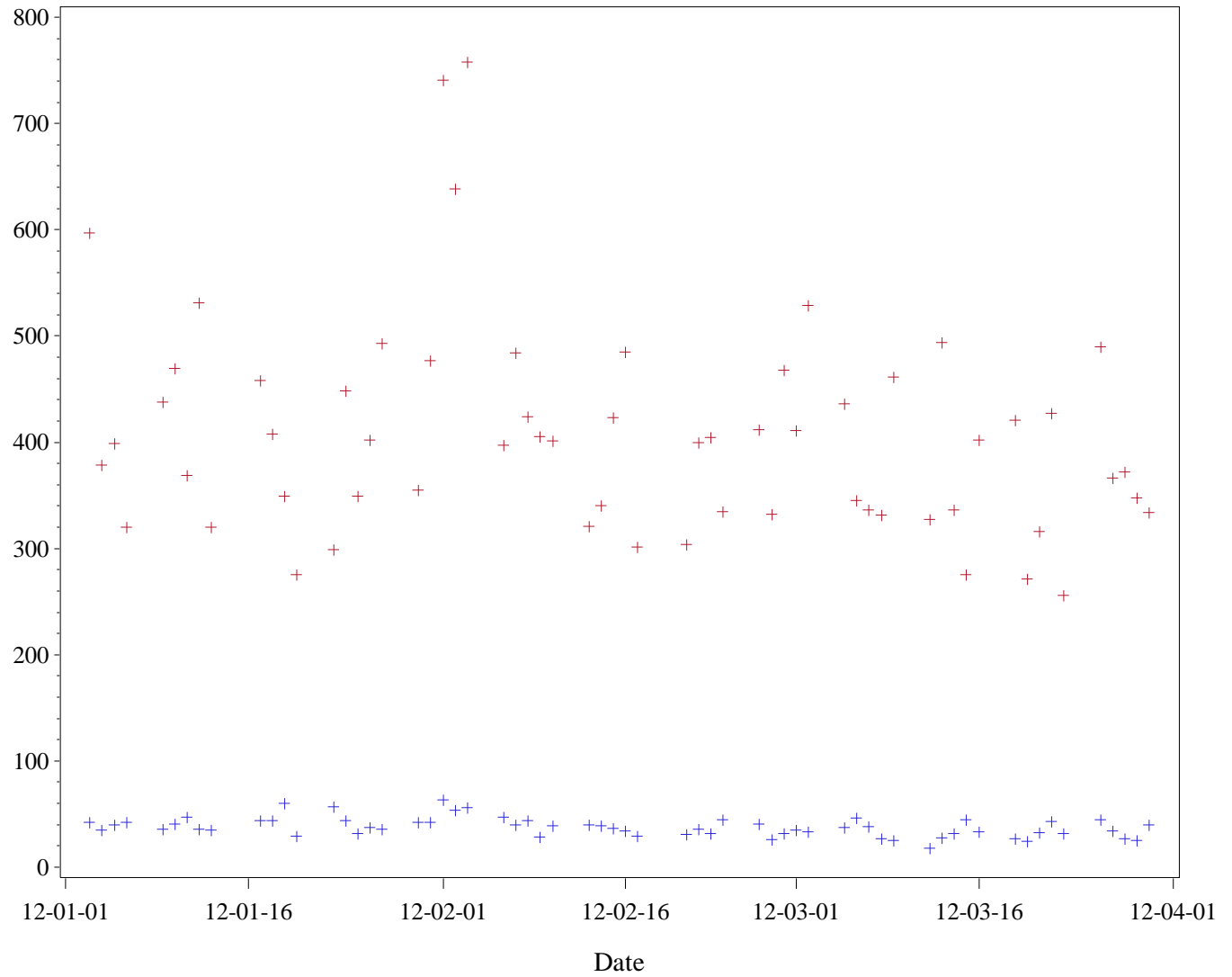


P50 of Sample Data

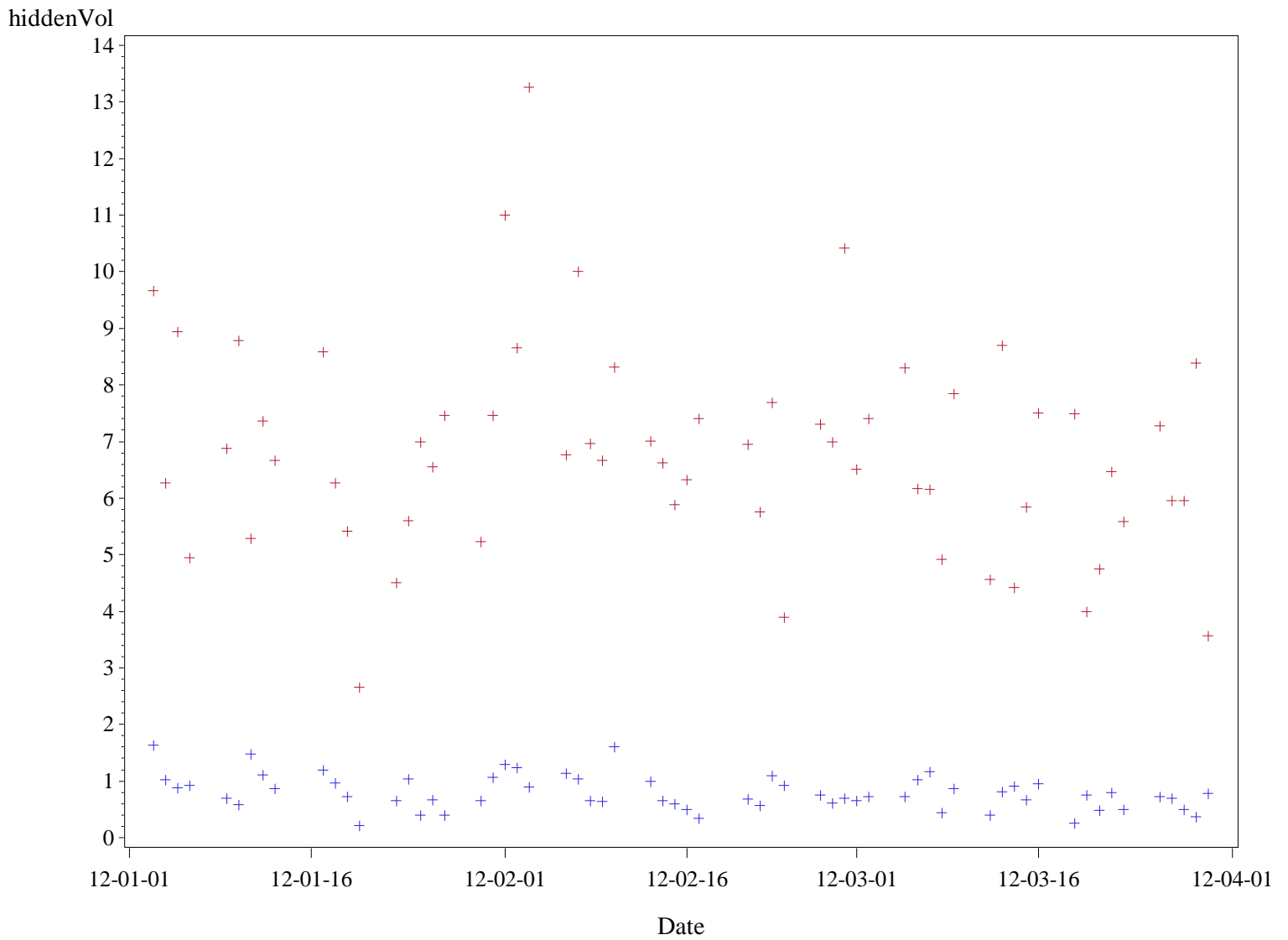


P50 of Sample Data

TradesForHidden

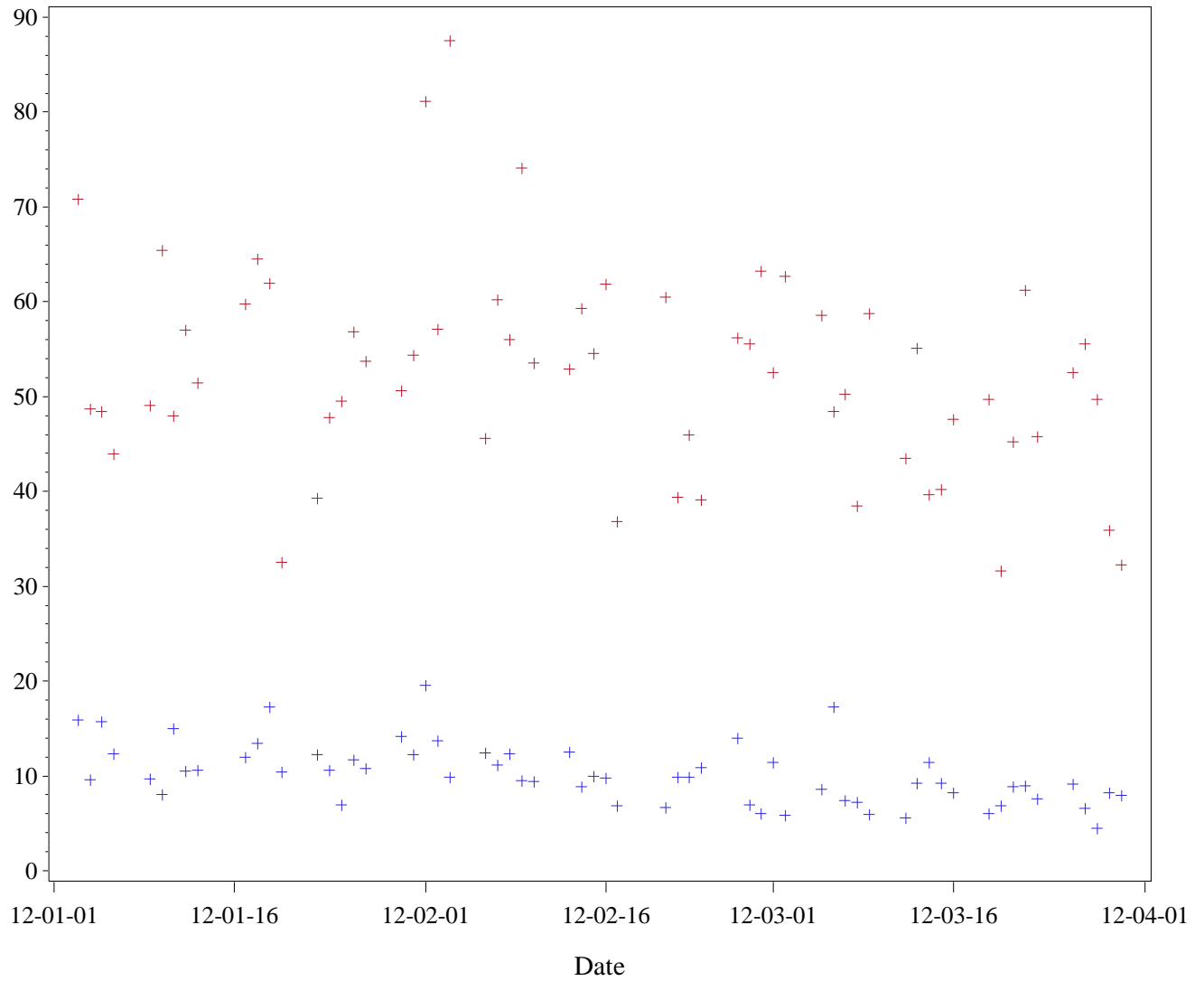


P50 of Sample Data

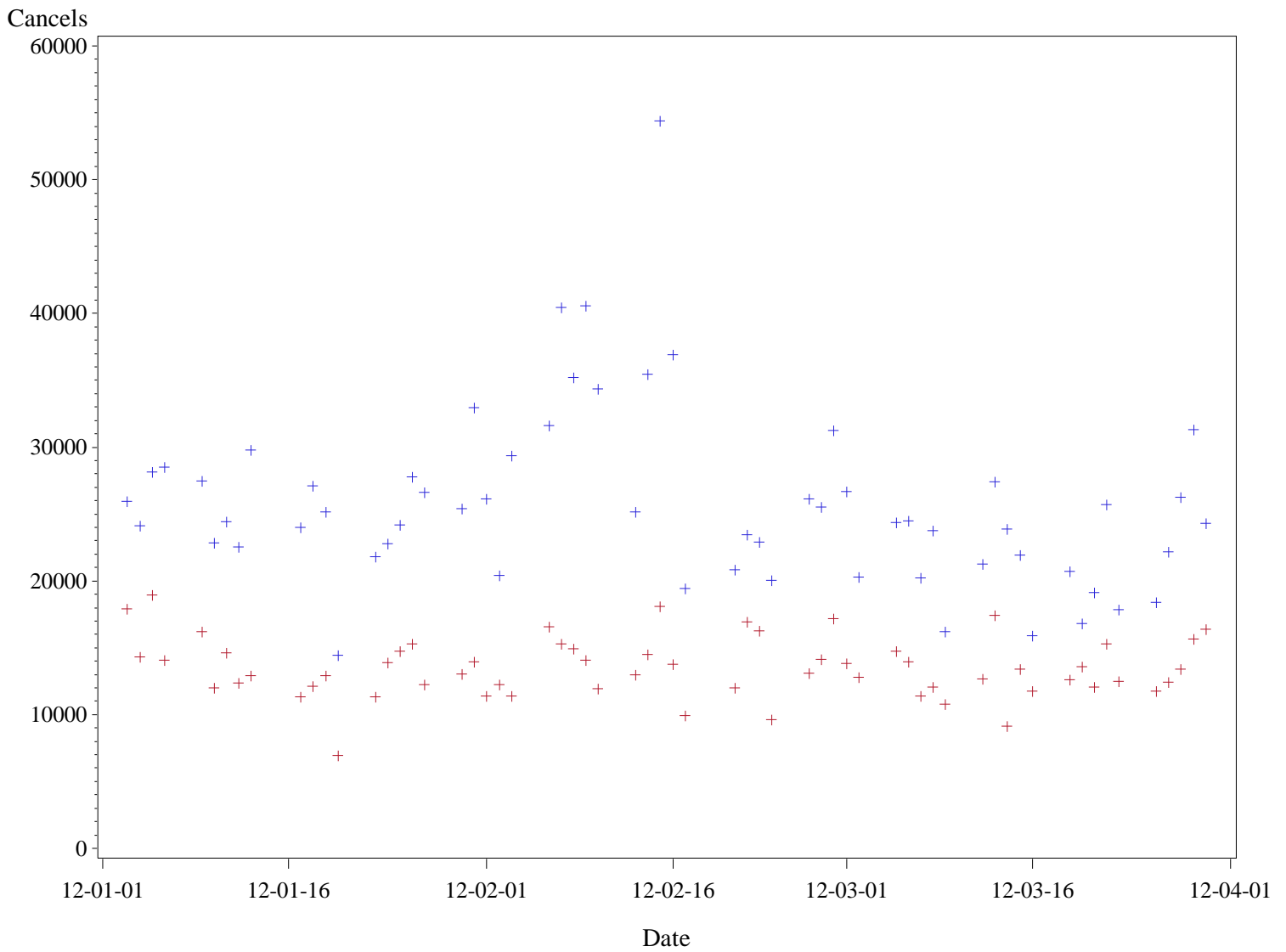


P50 of Sample Data

tradeVolForHidden

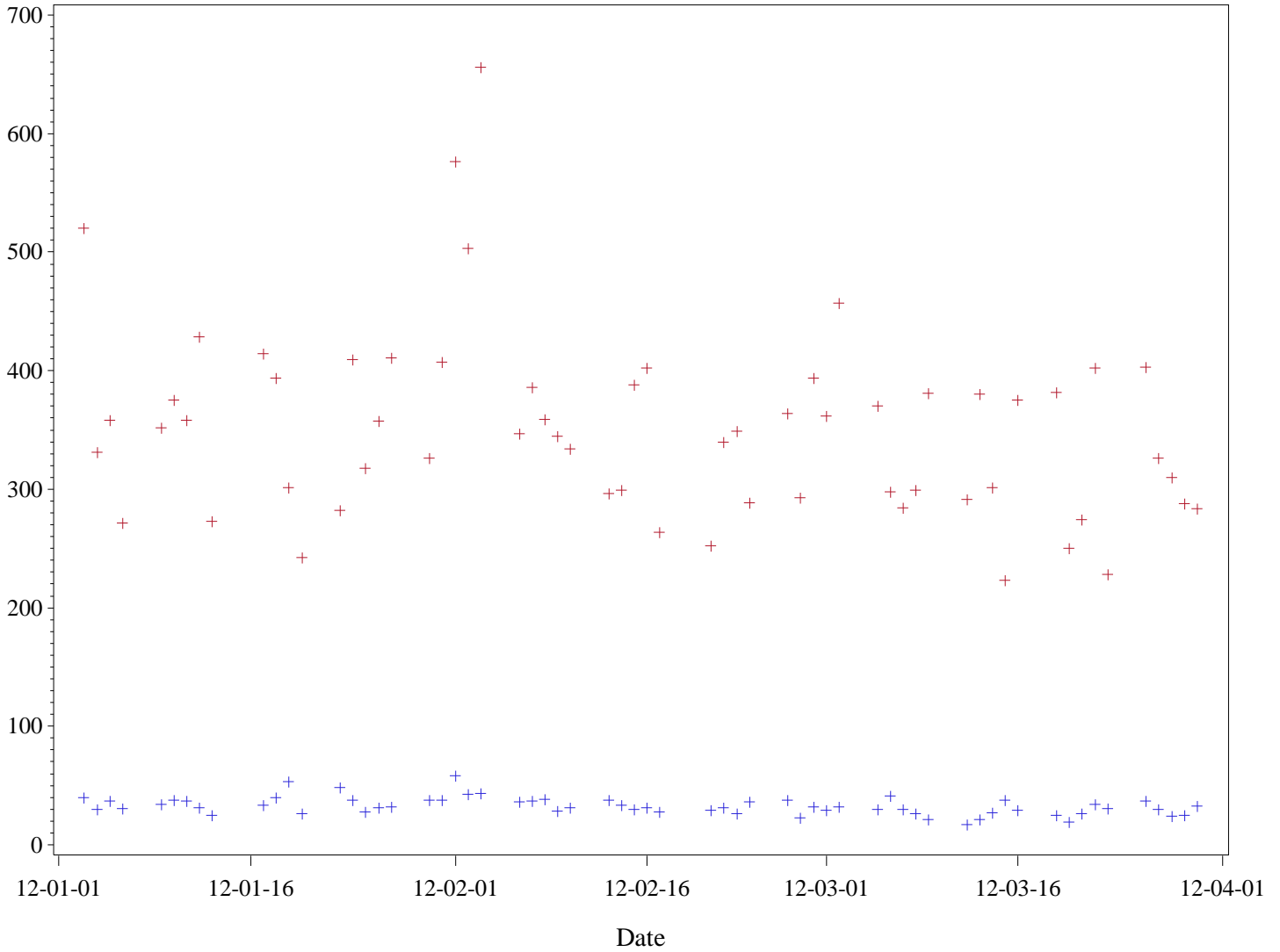


P50 of Sample Data

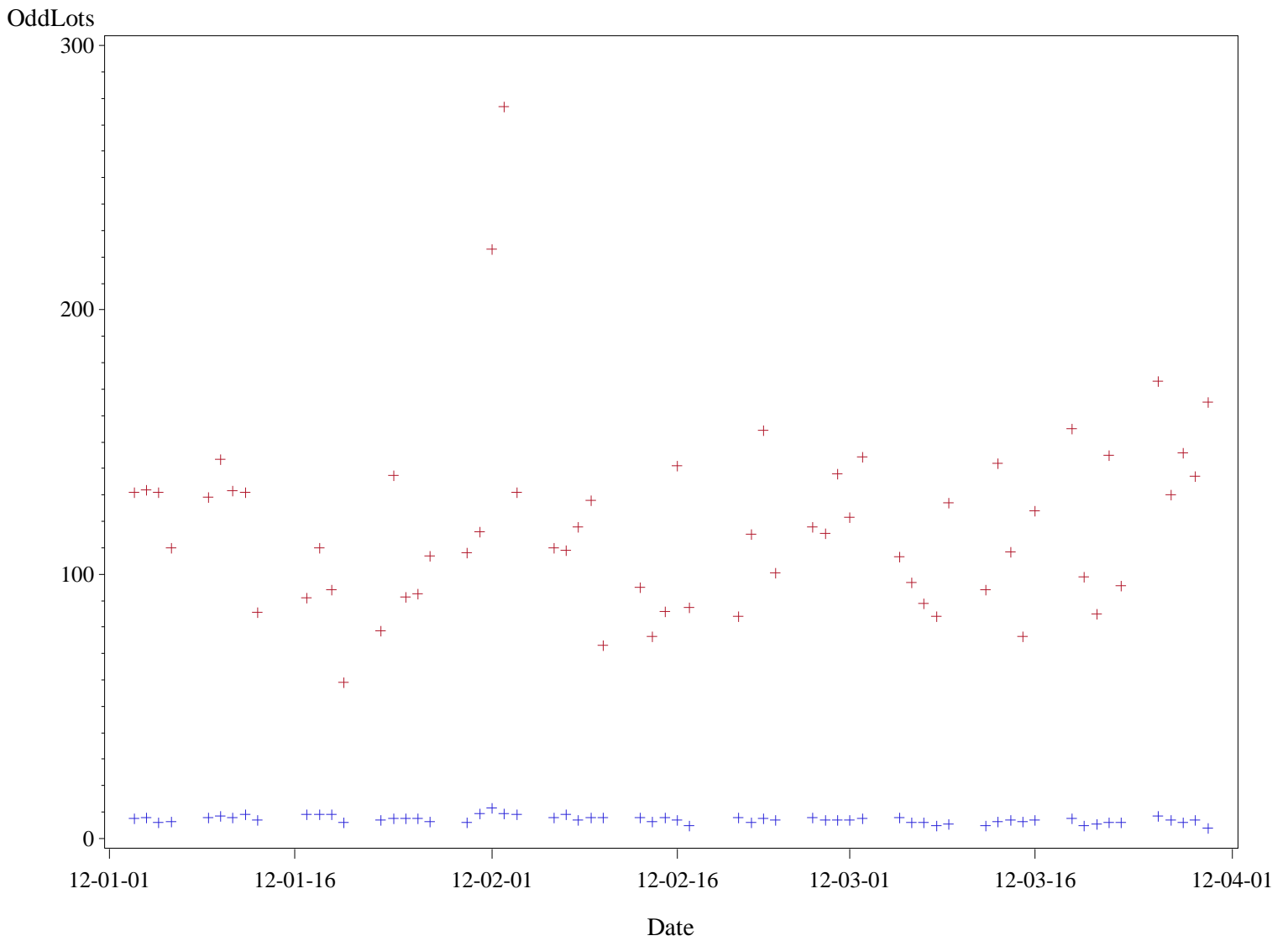


P50 of Sample Data

LitTrades

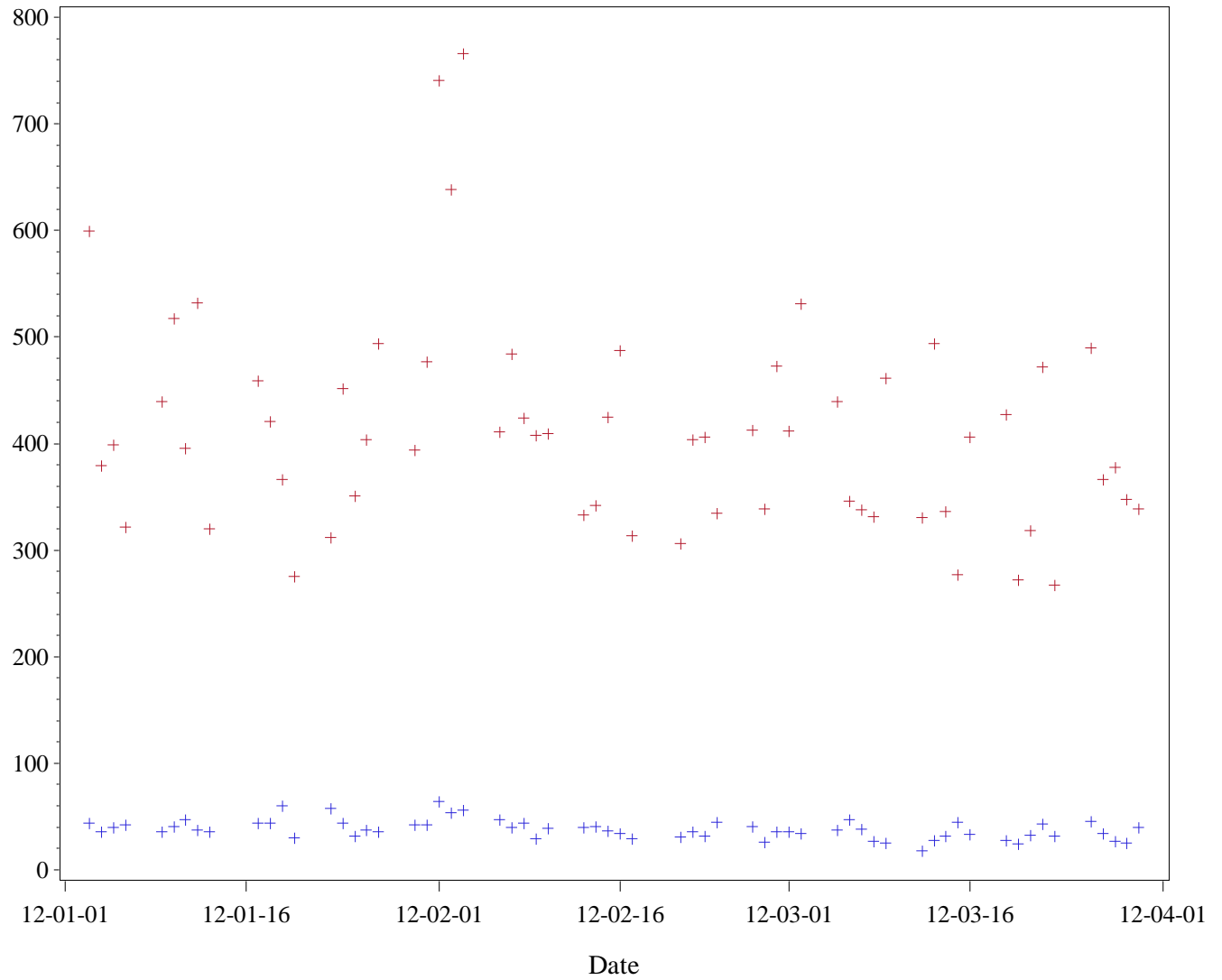


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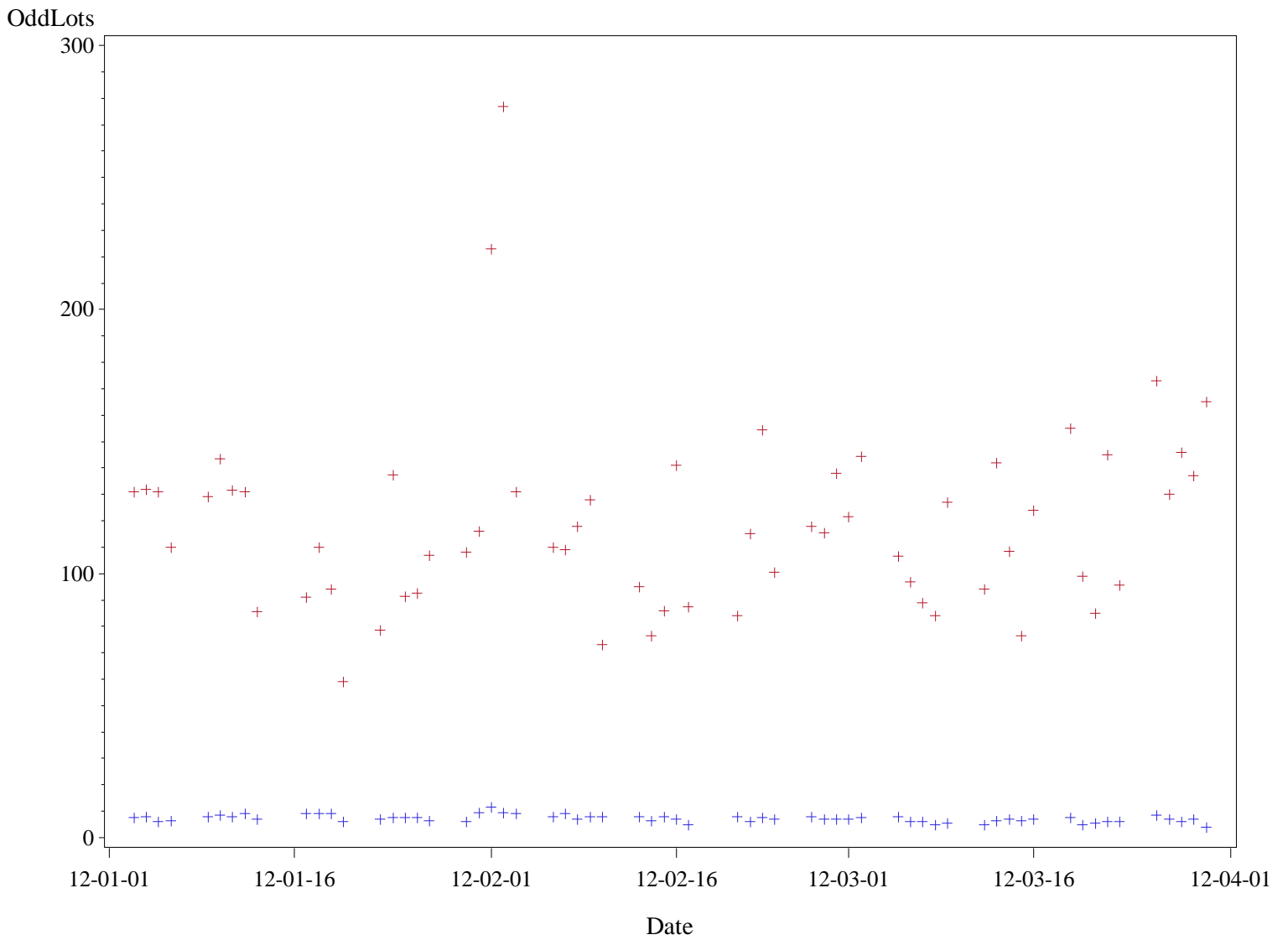


P50 of Sample Data

TradesForOddLots

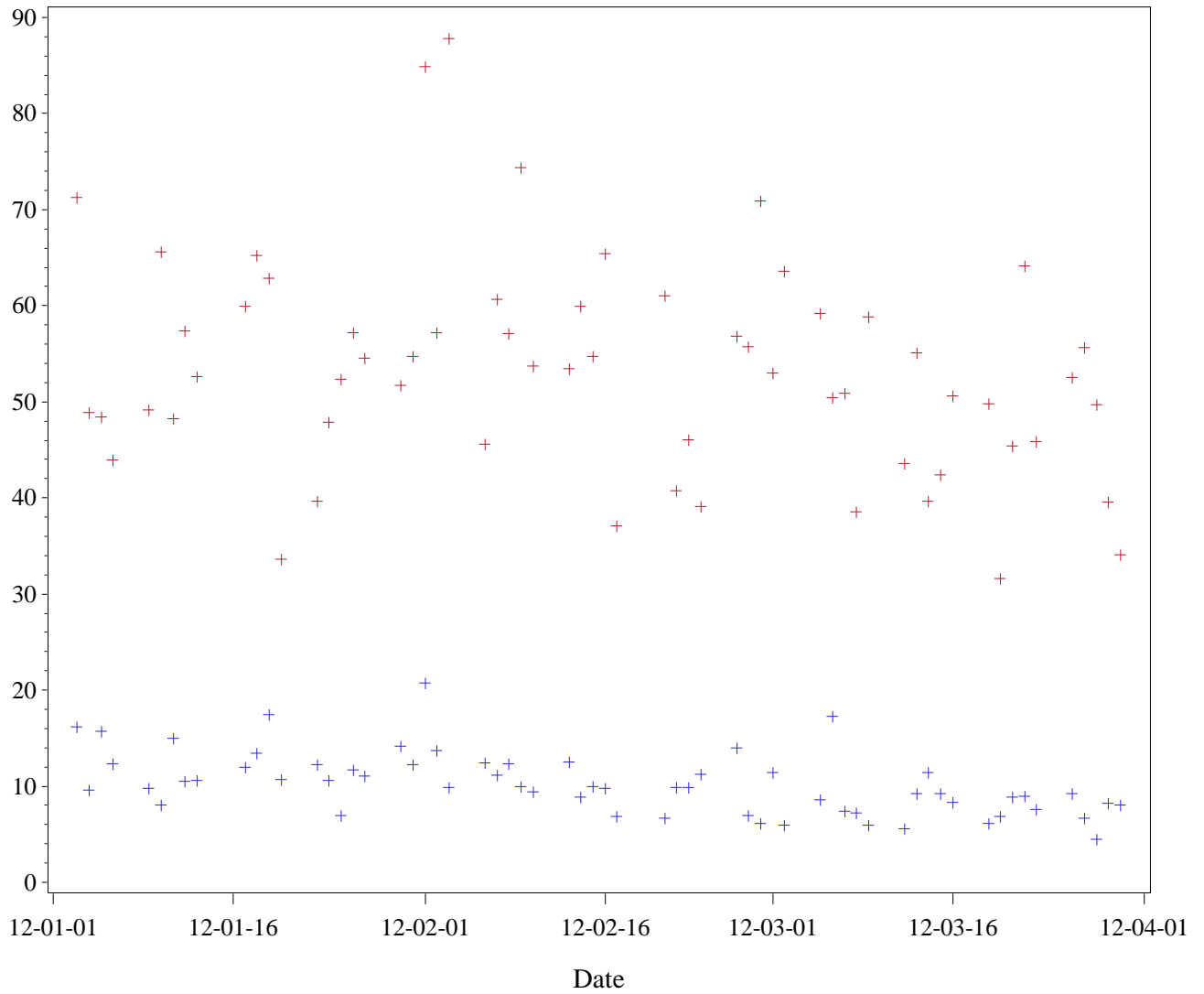


P50 of Sample Data



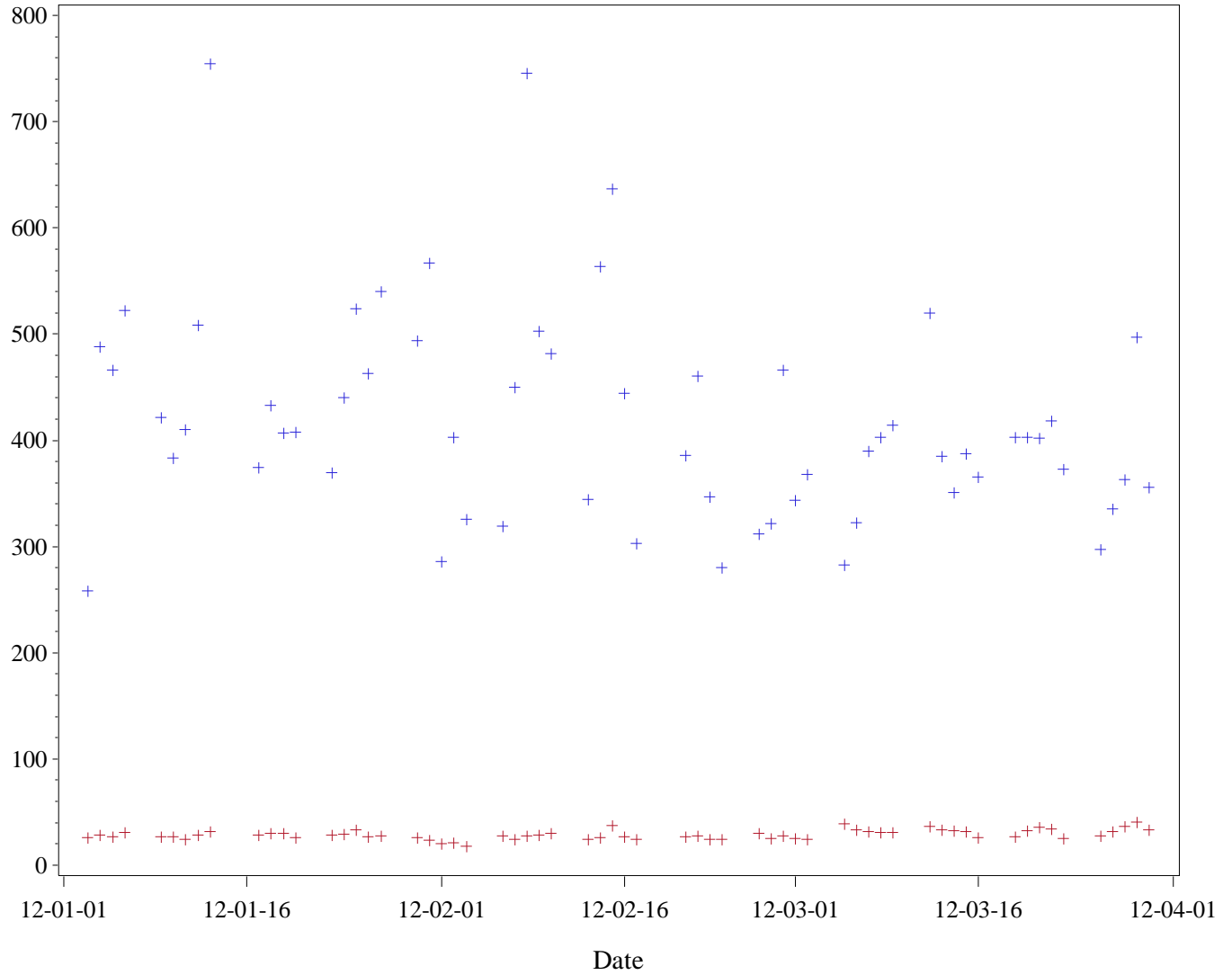
P50 of Sample Data

tradeVolForOddLots



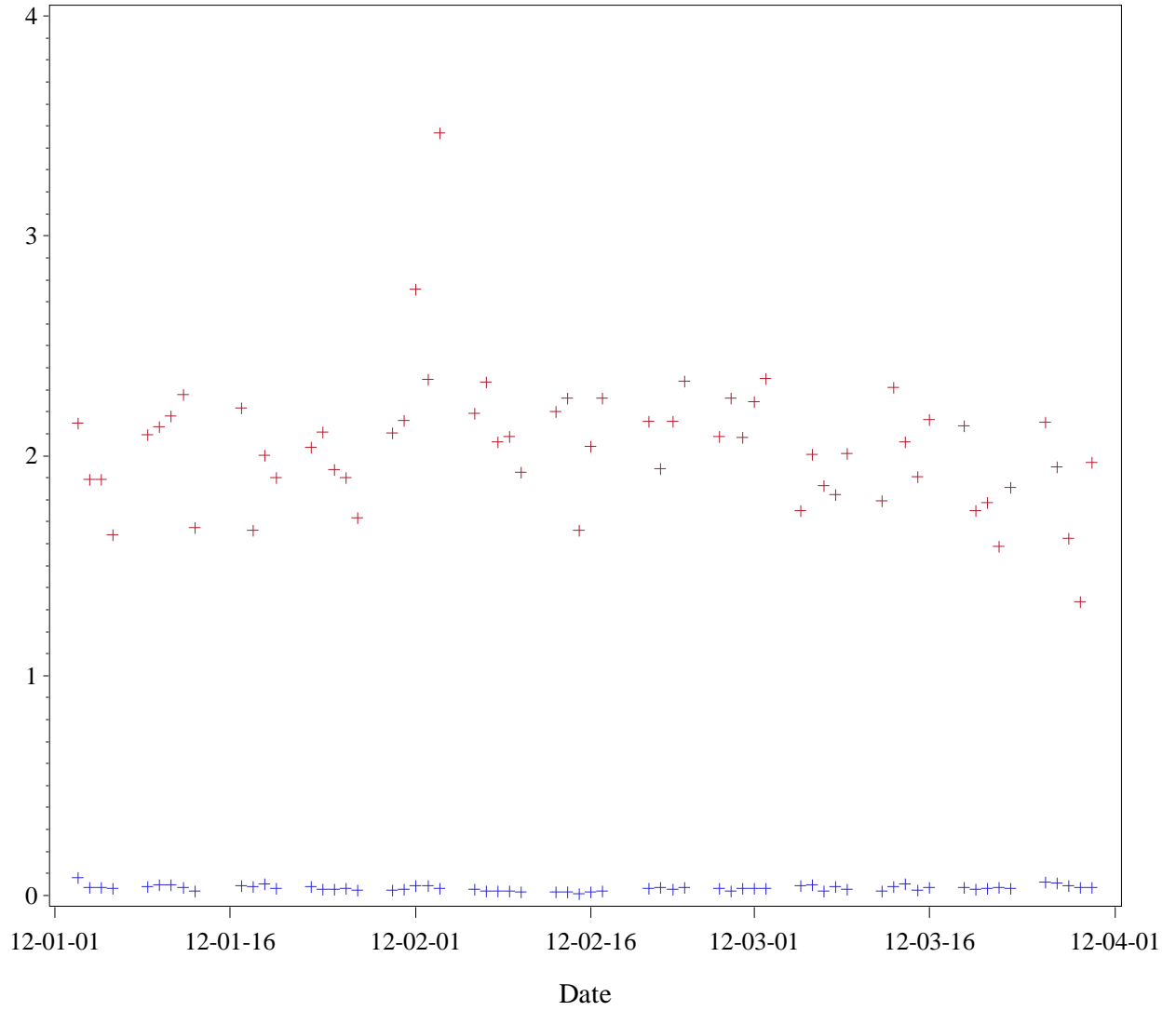
P50 of Sample Data

Cancel_to_Trade



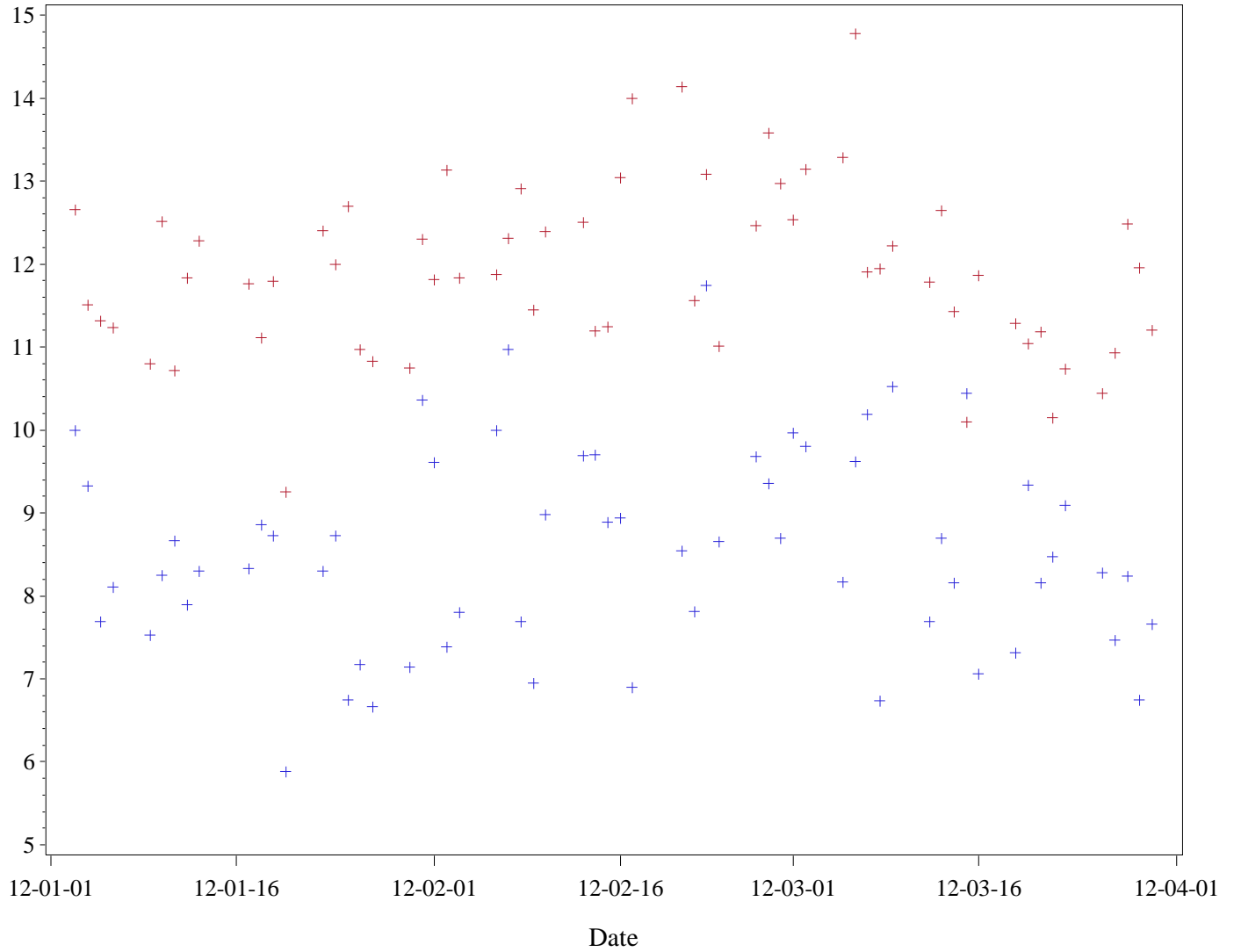
P50 of Sample Data

Trade_to_Order_Volume



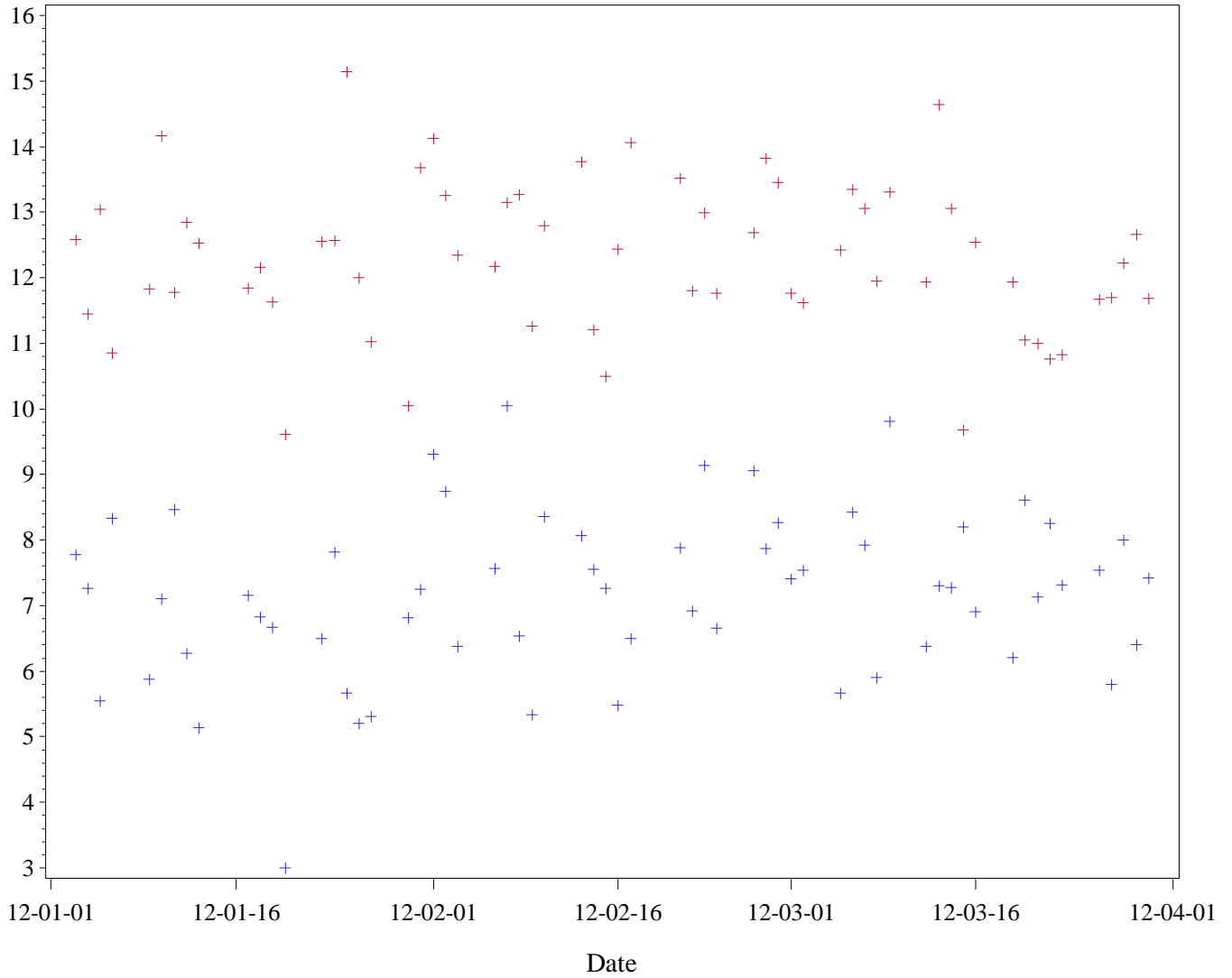
P50 of Sample Data

Hidden_Rate



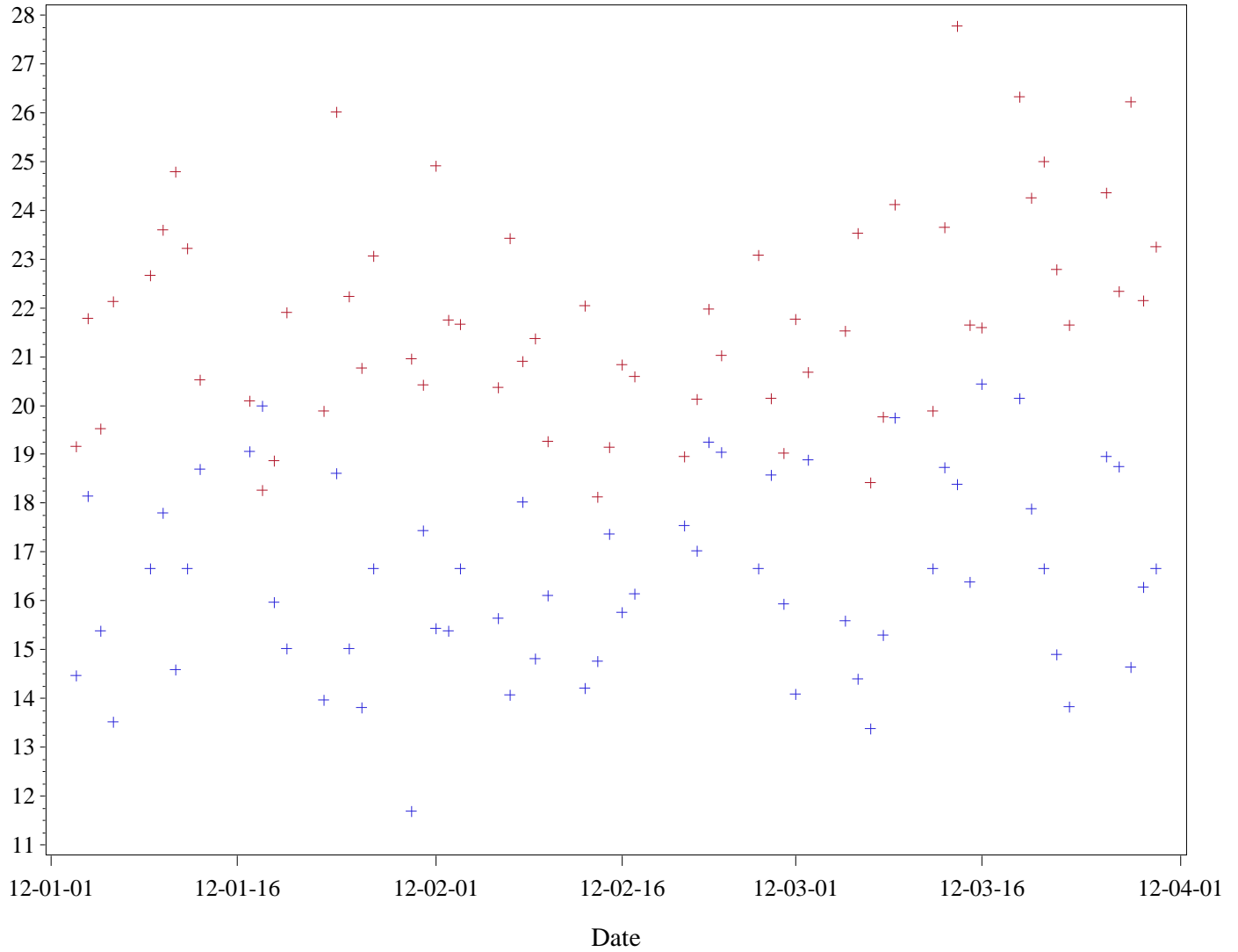
P50 of Sample Data

Hidden_Volume



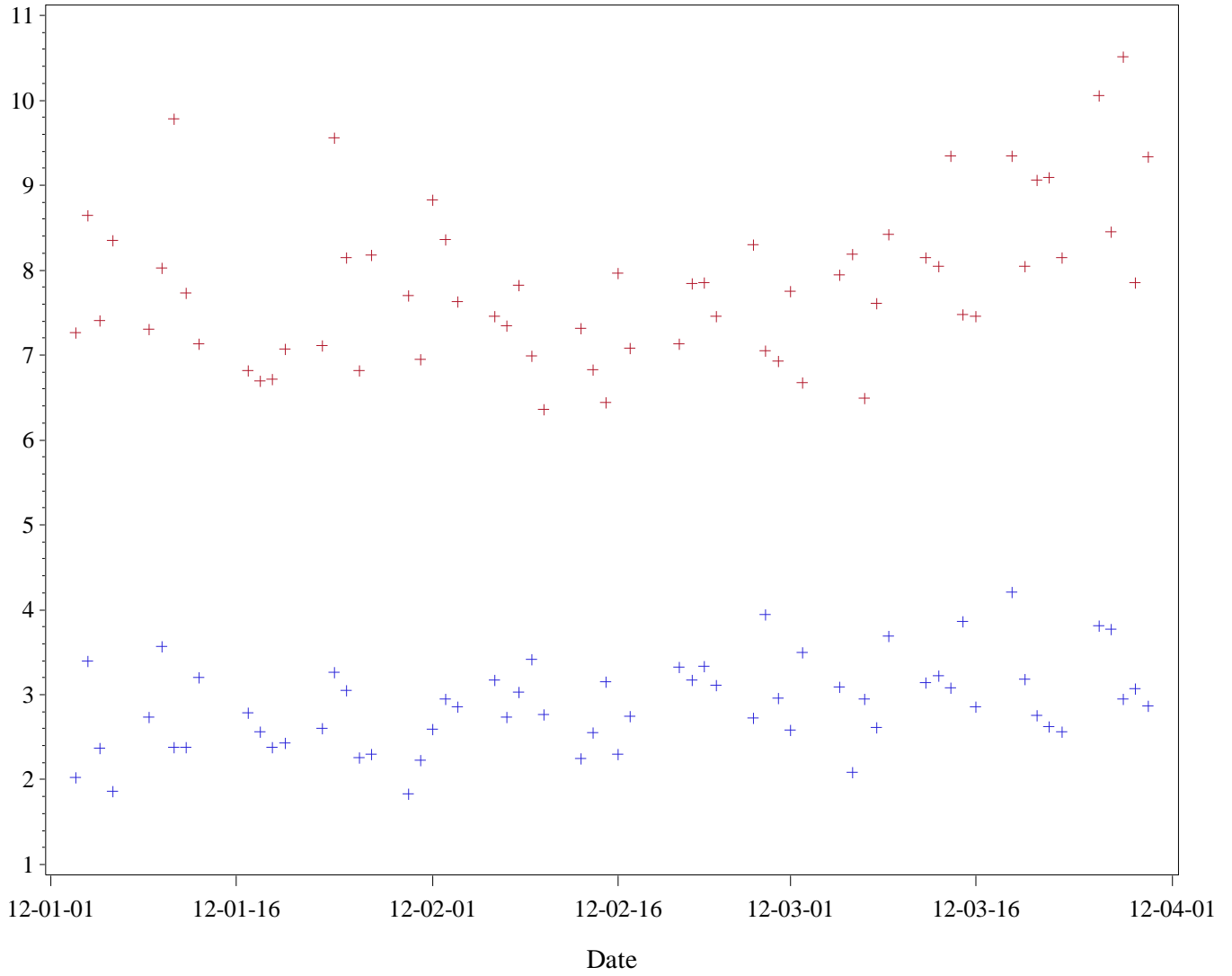
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Oddlot_Rate

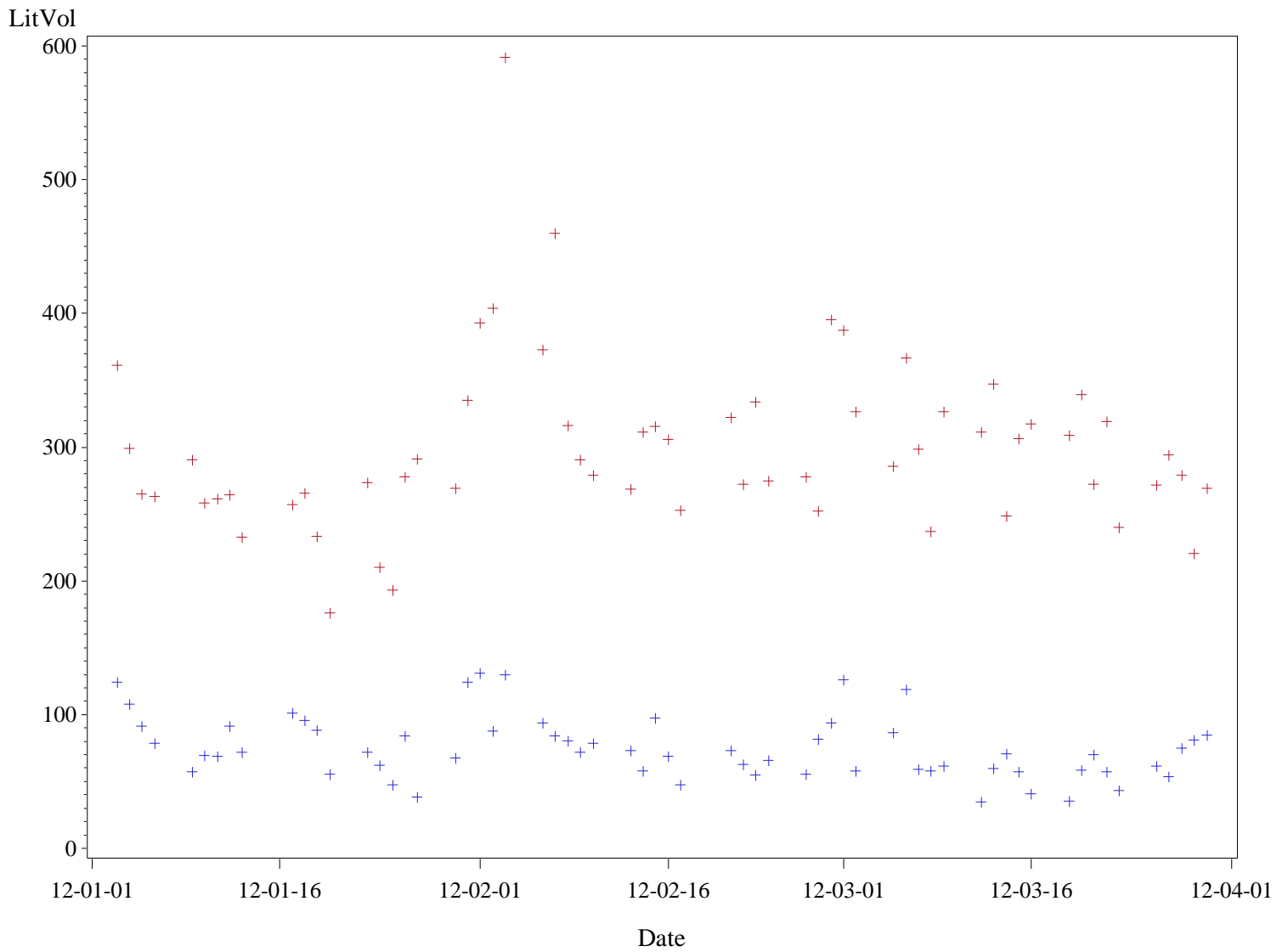


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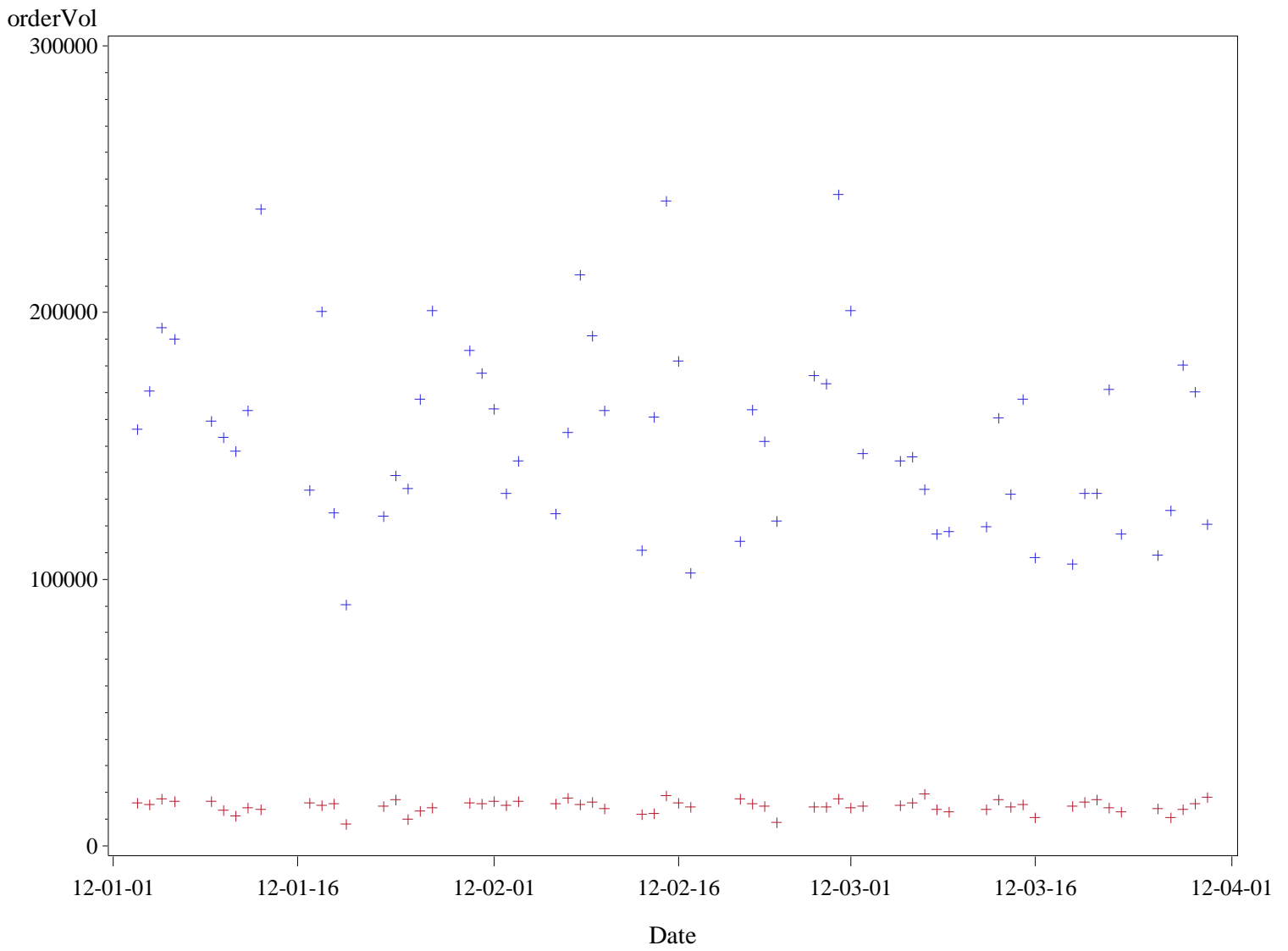
Oddlot_Volume



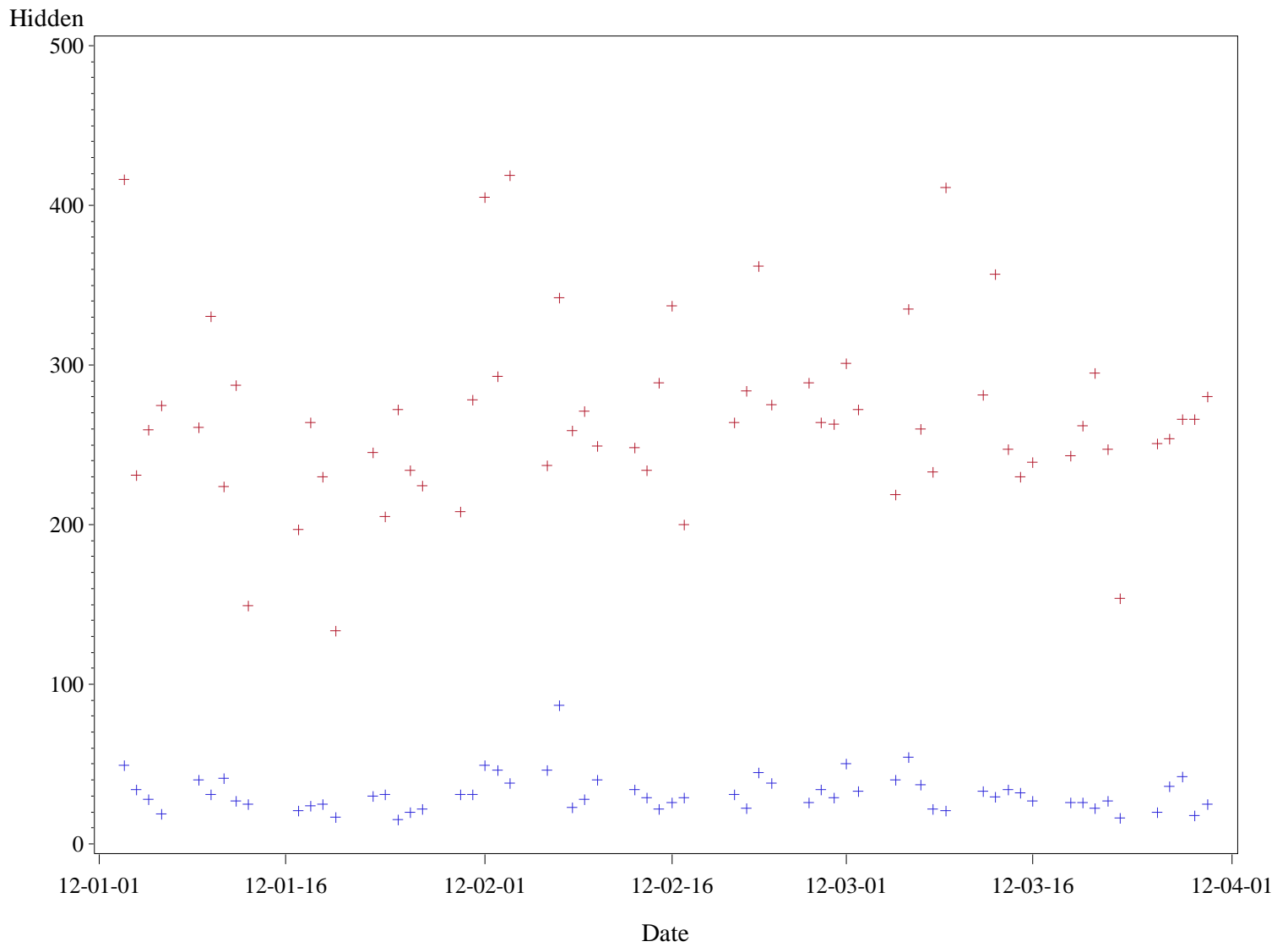
P75 of Sample Data



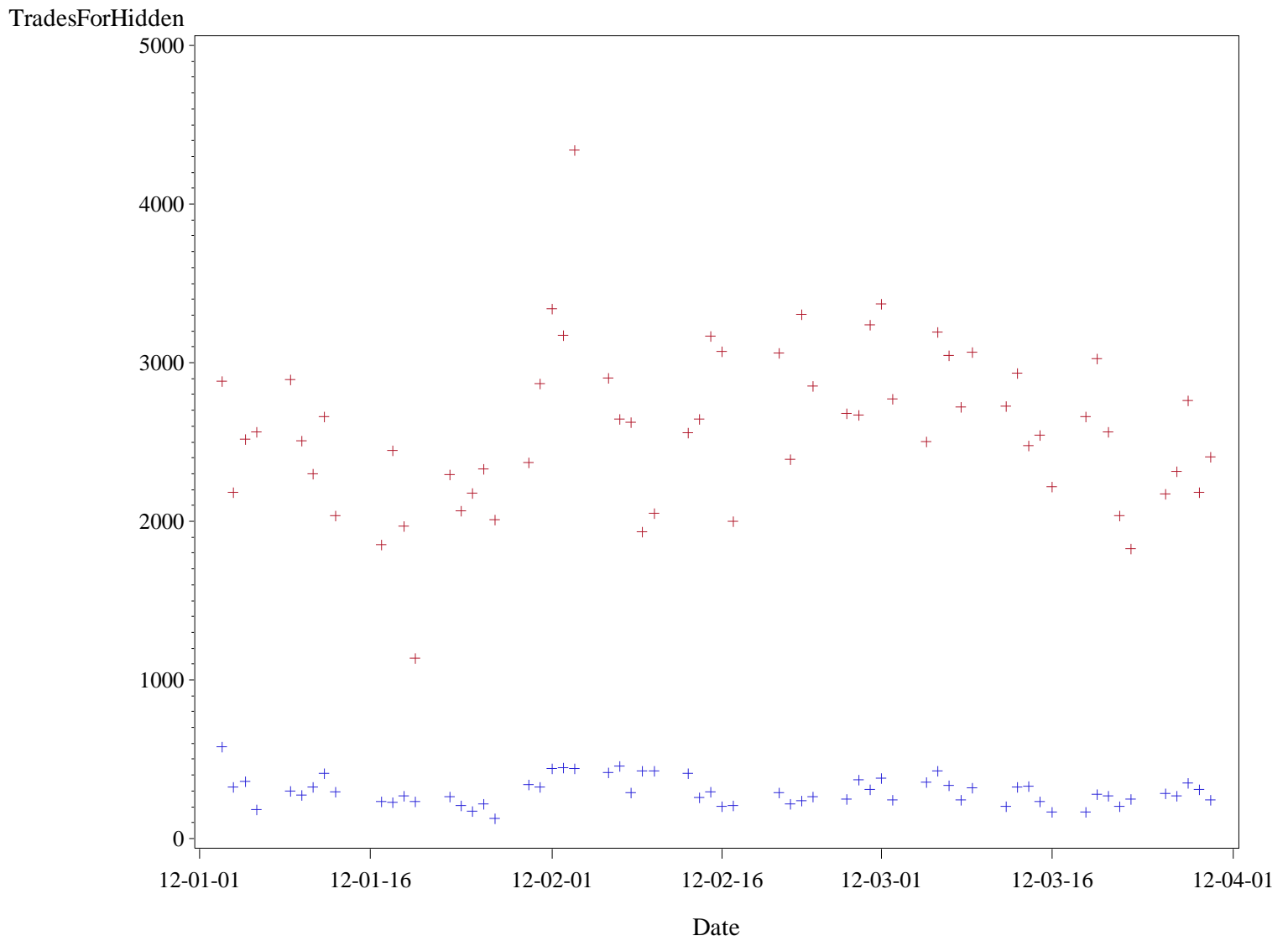
P75 of Sample Data



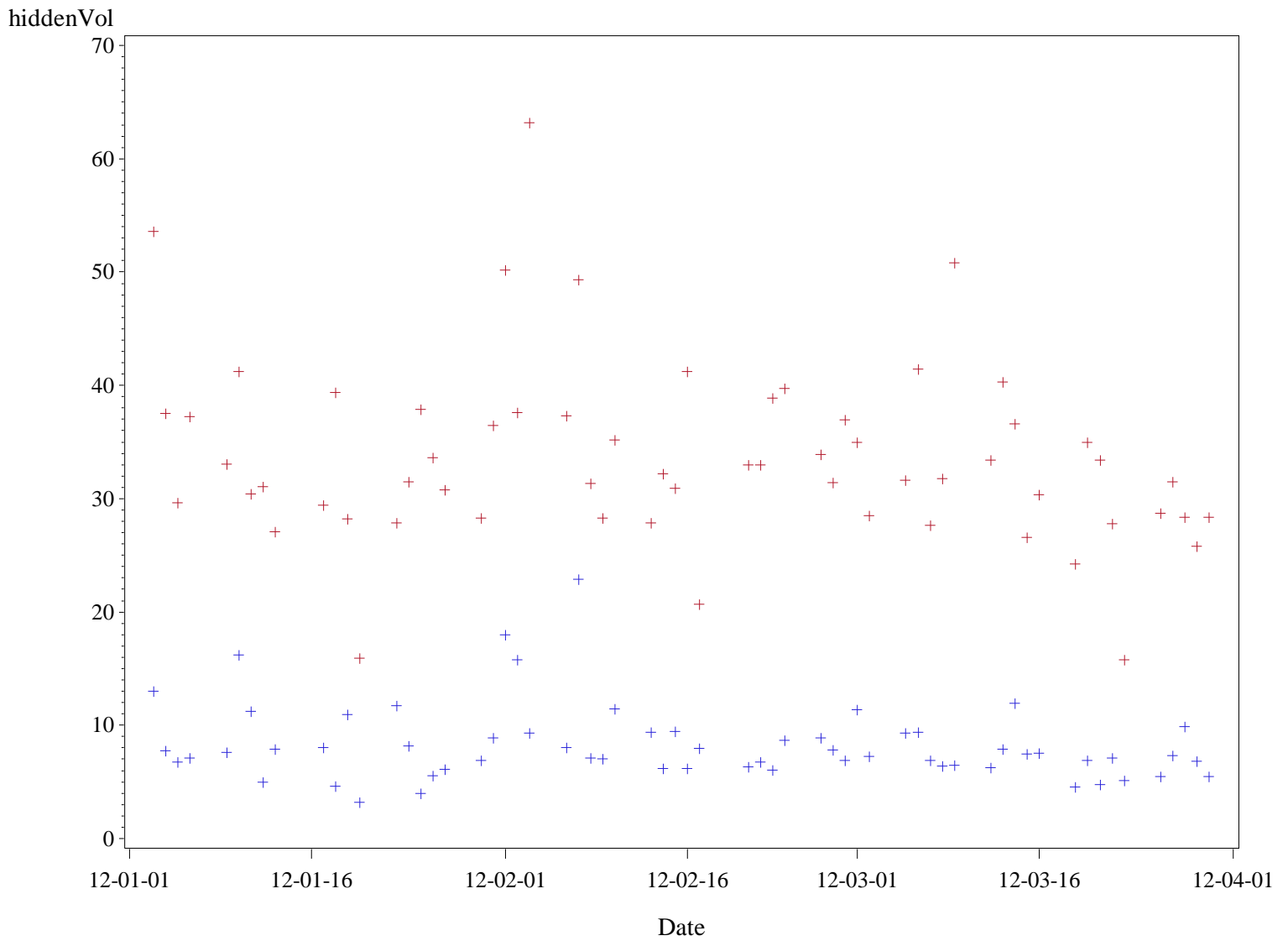
P75 of Sample Data



P75 of Sample Data

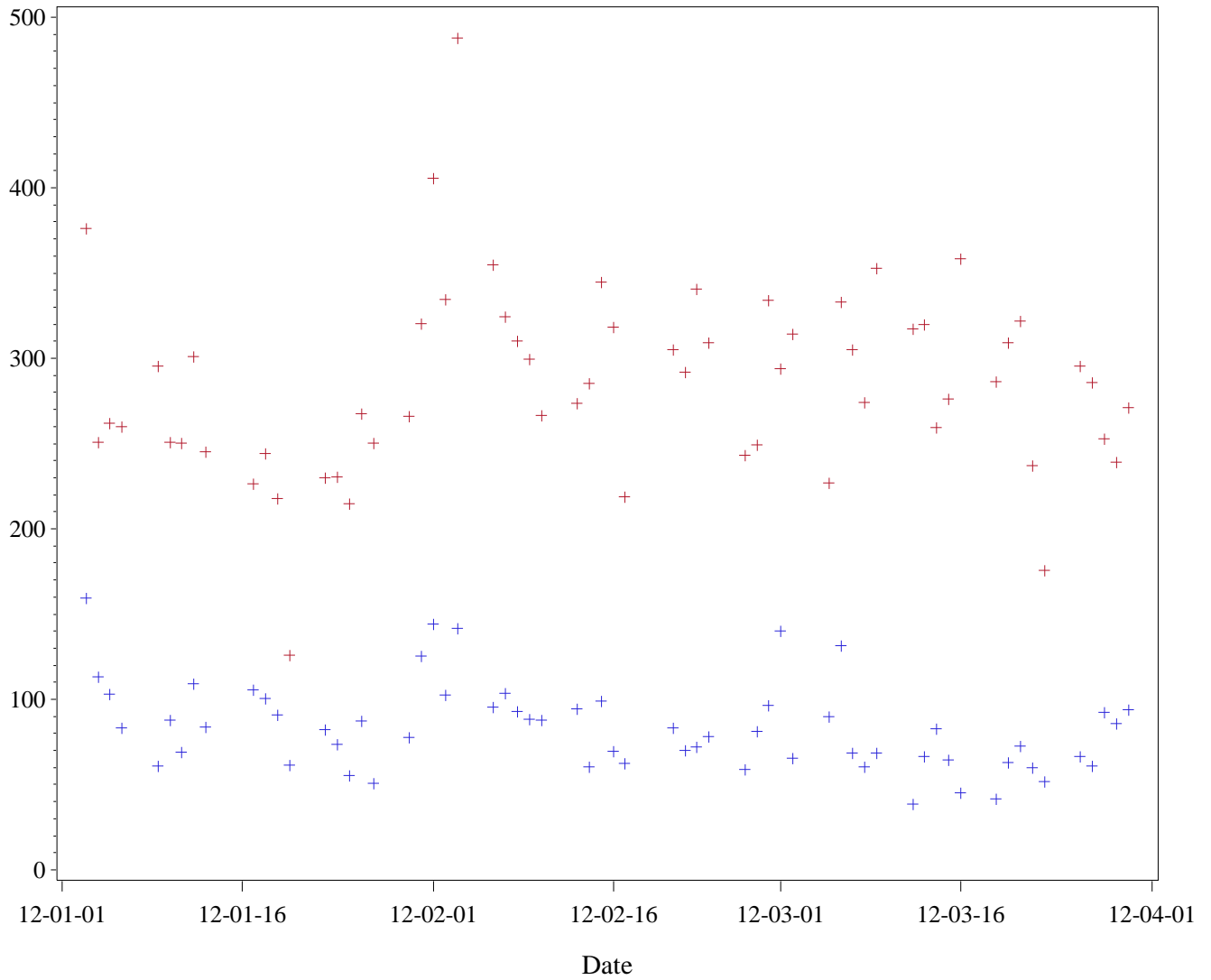


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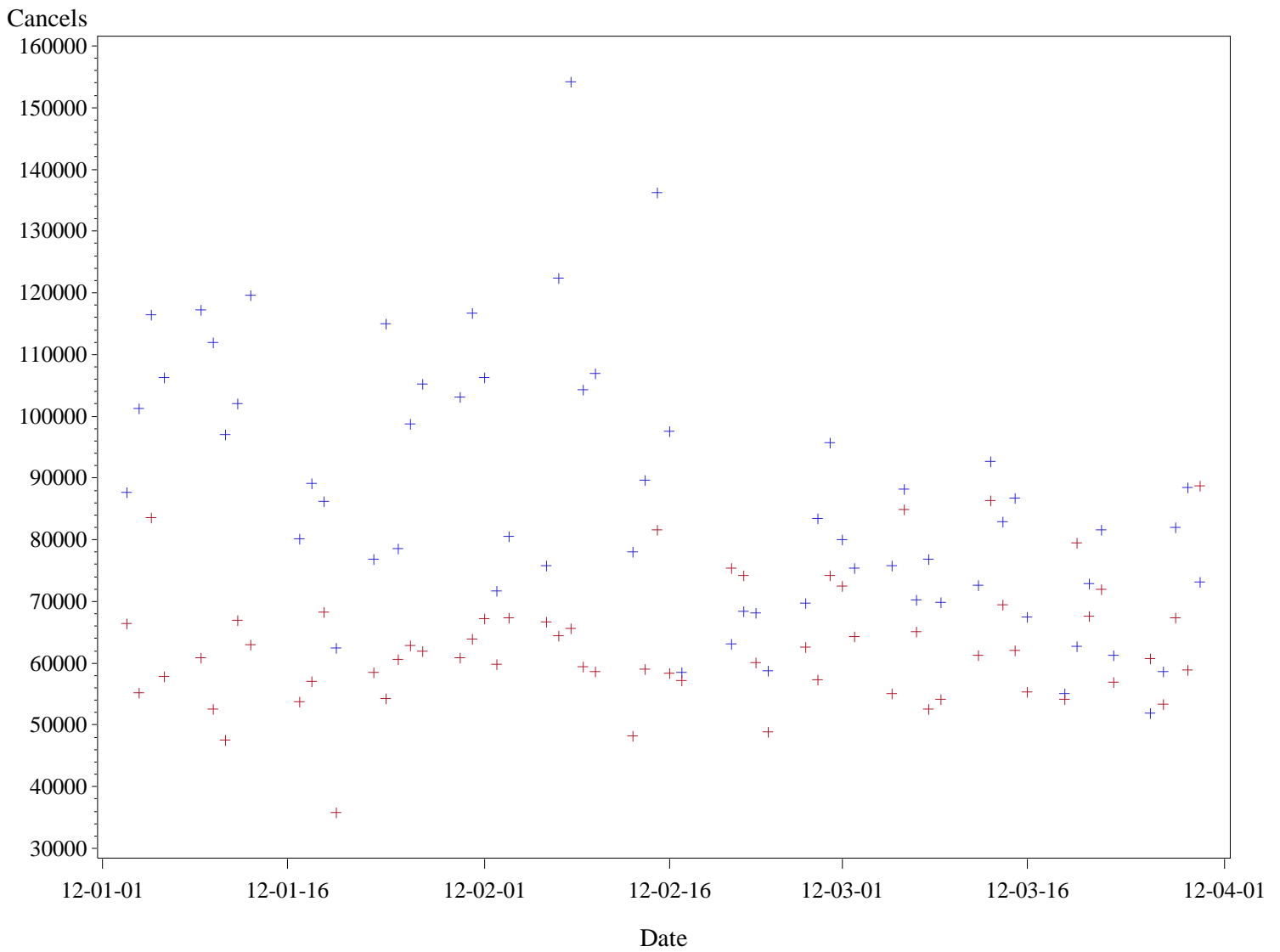


P75 of Sample Data

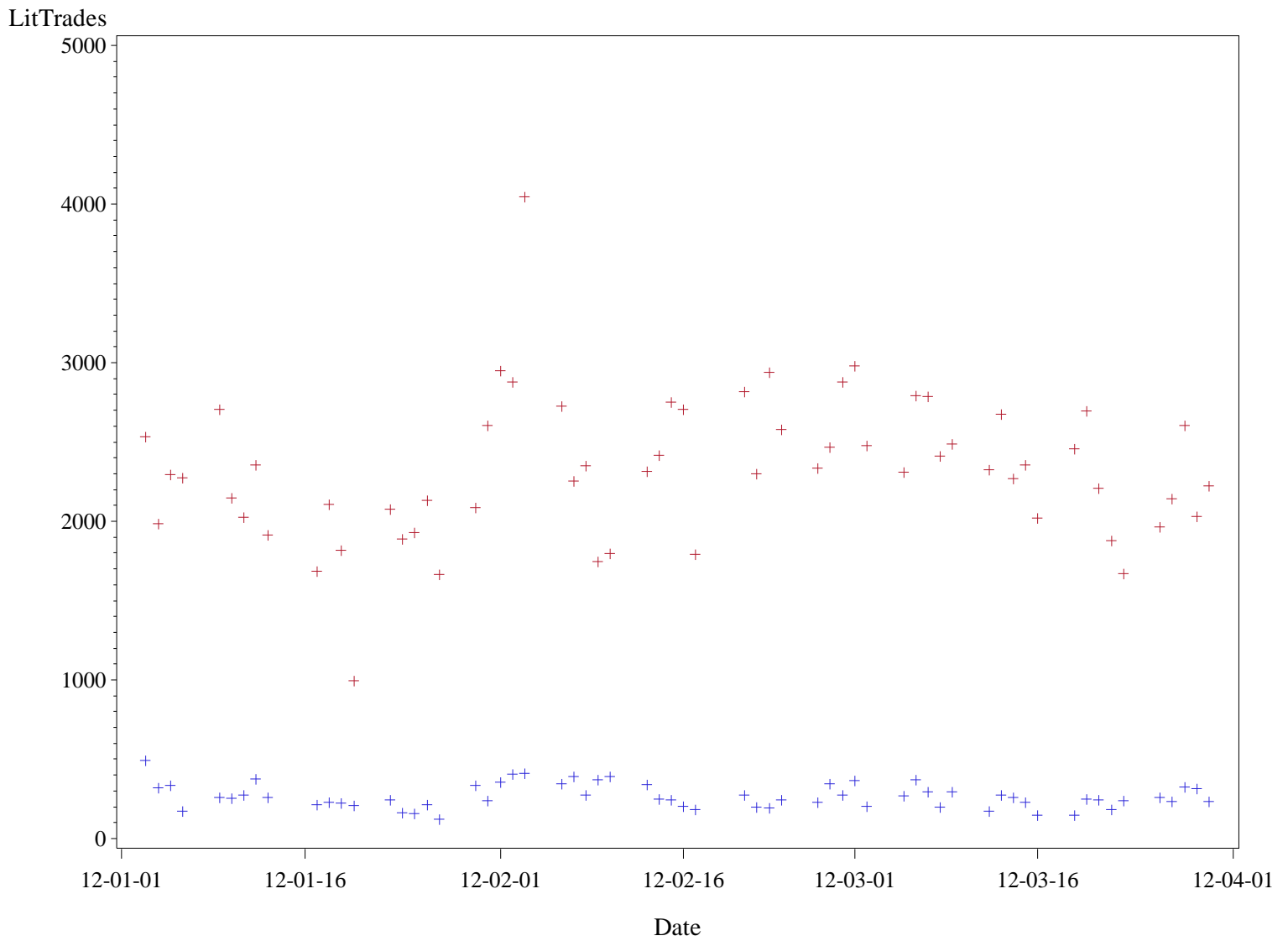
tradeVolForHidden



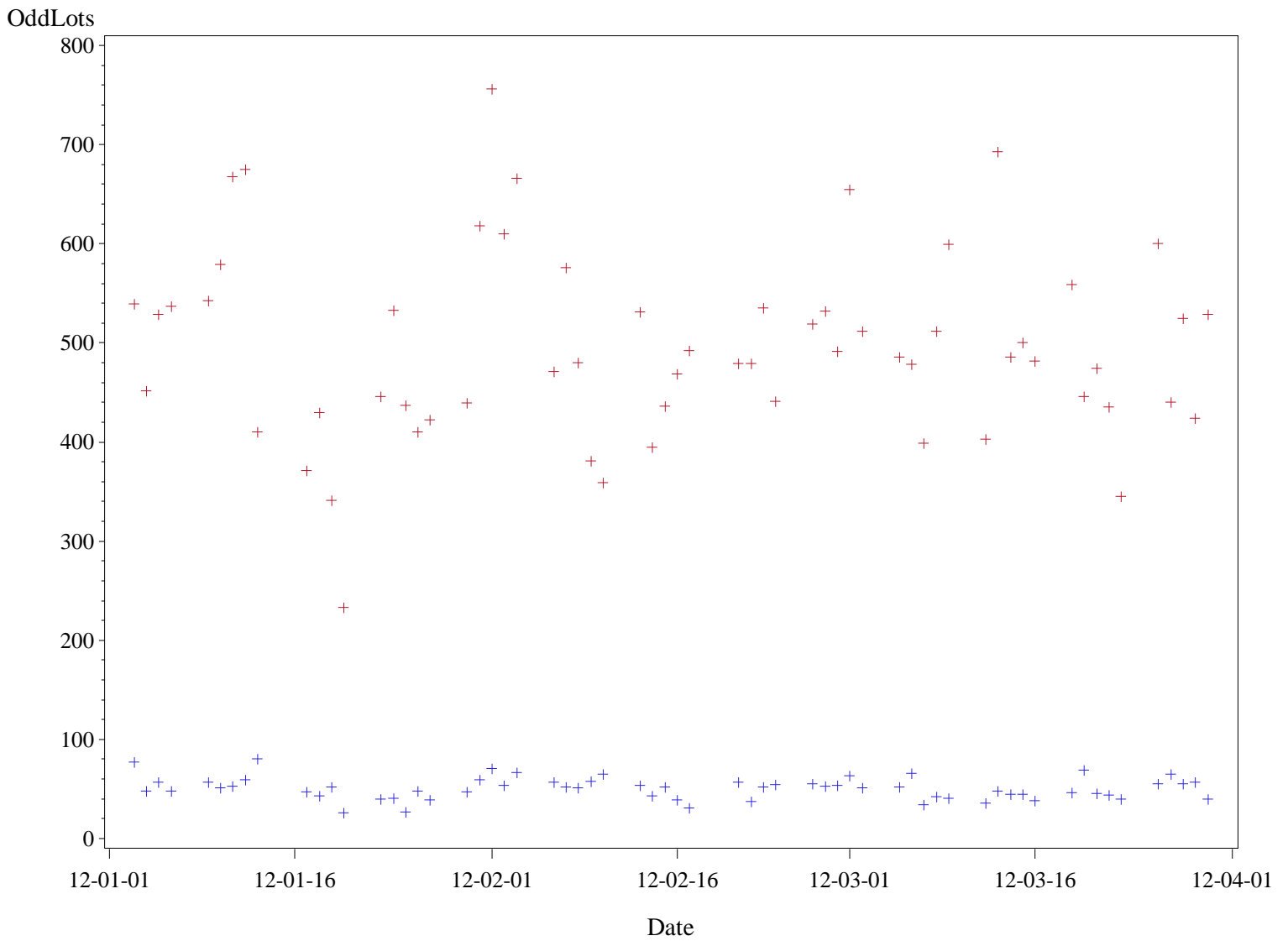
P75 of Sample Data



P75 of Sample Data

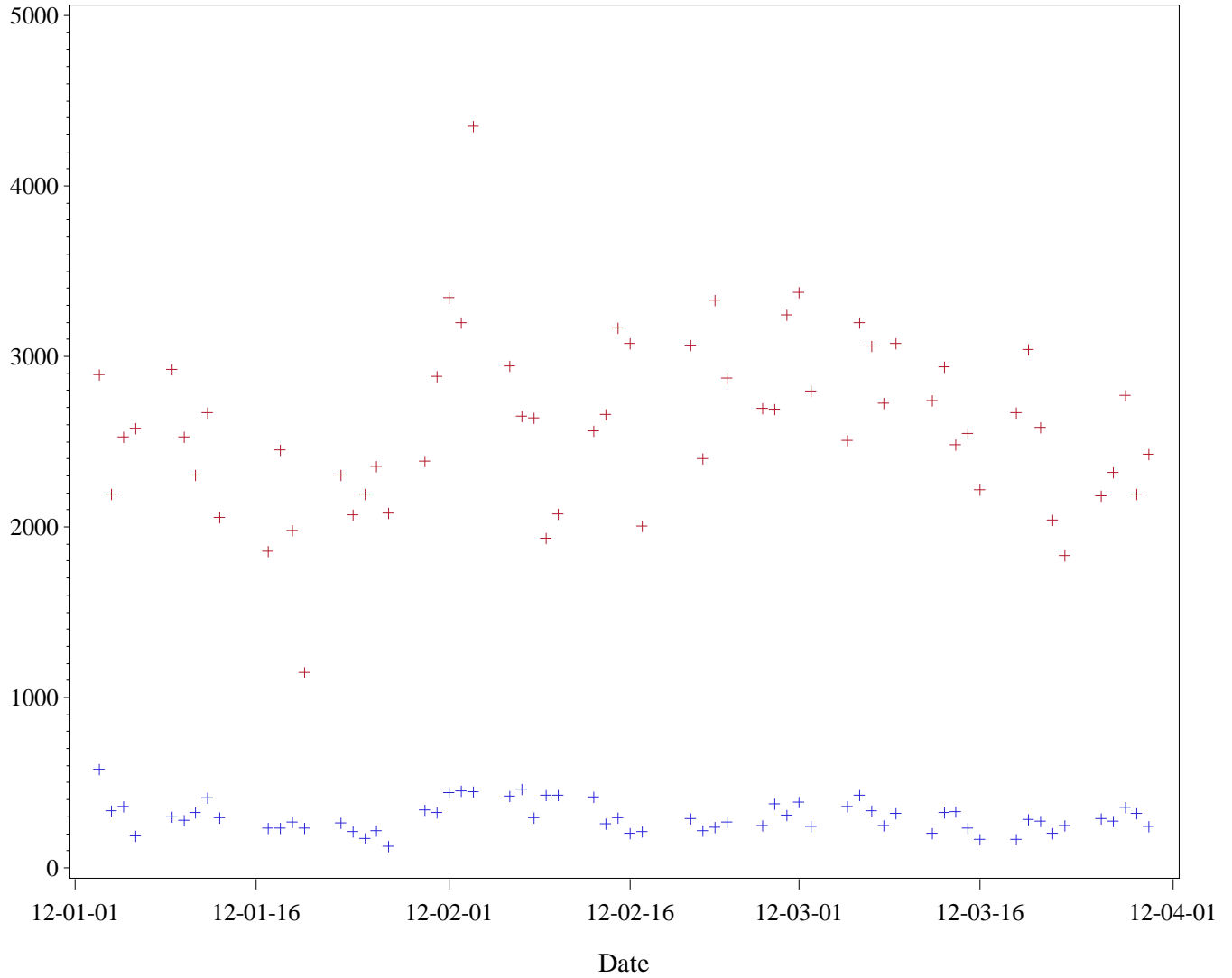


P75 of Sample Data

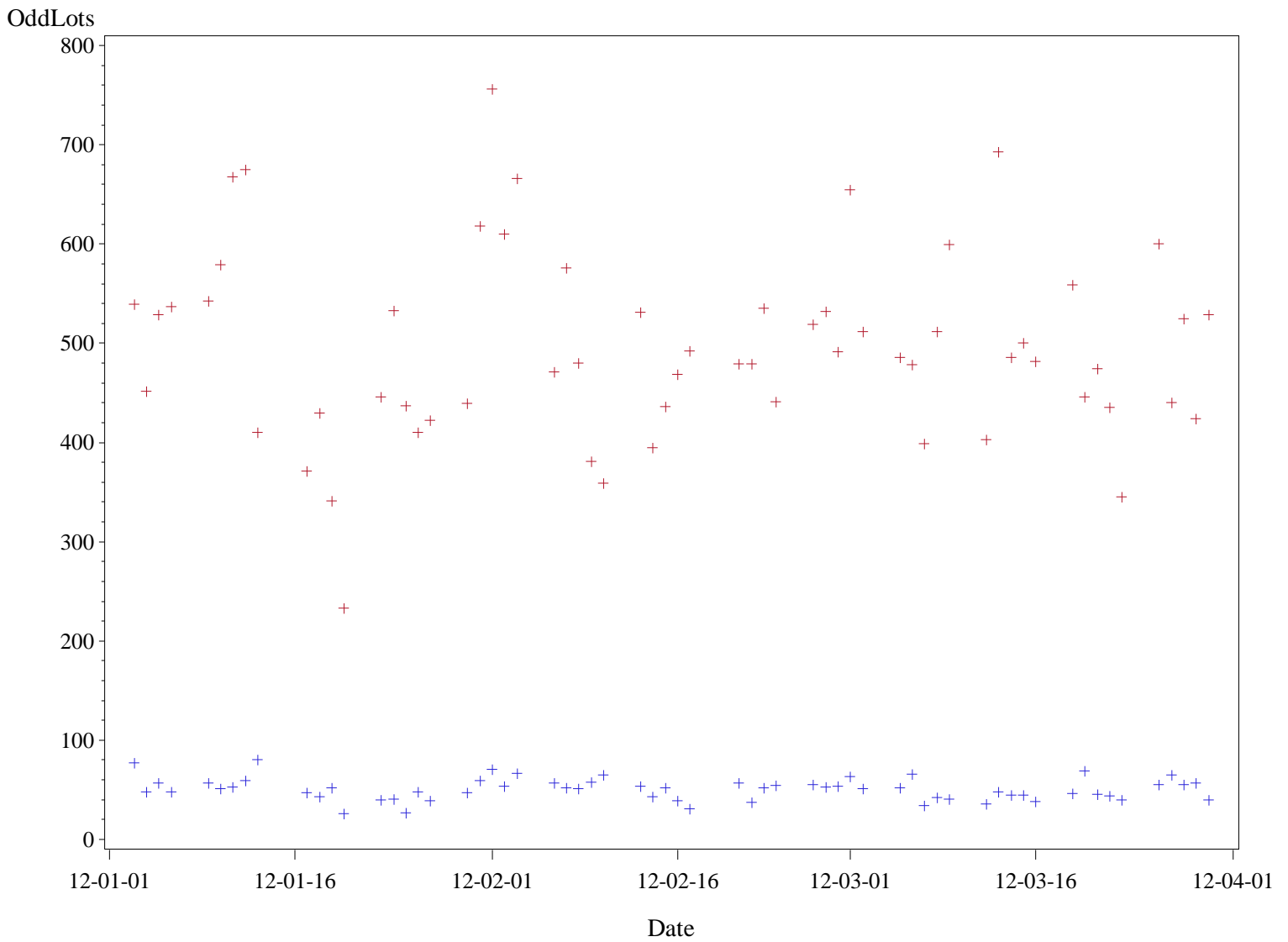


P75 of Sample Data

TradesForOddLots

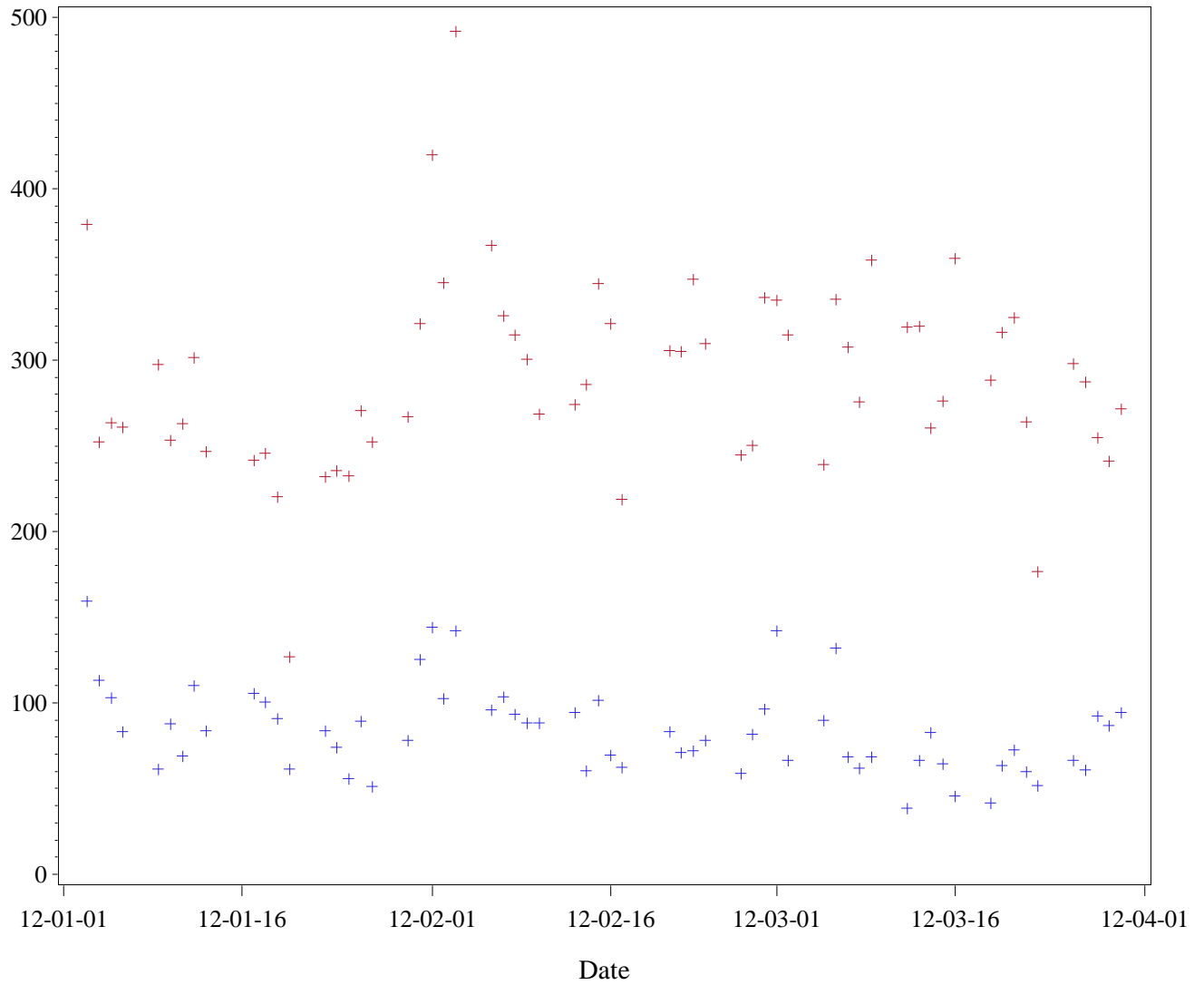


P75 of Sample Data

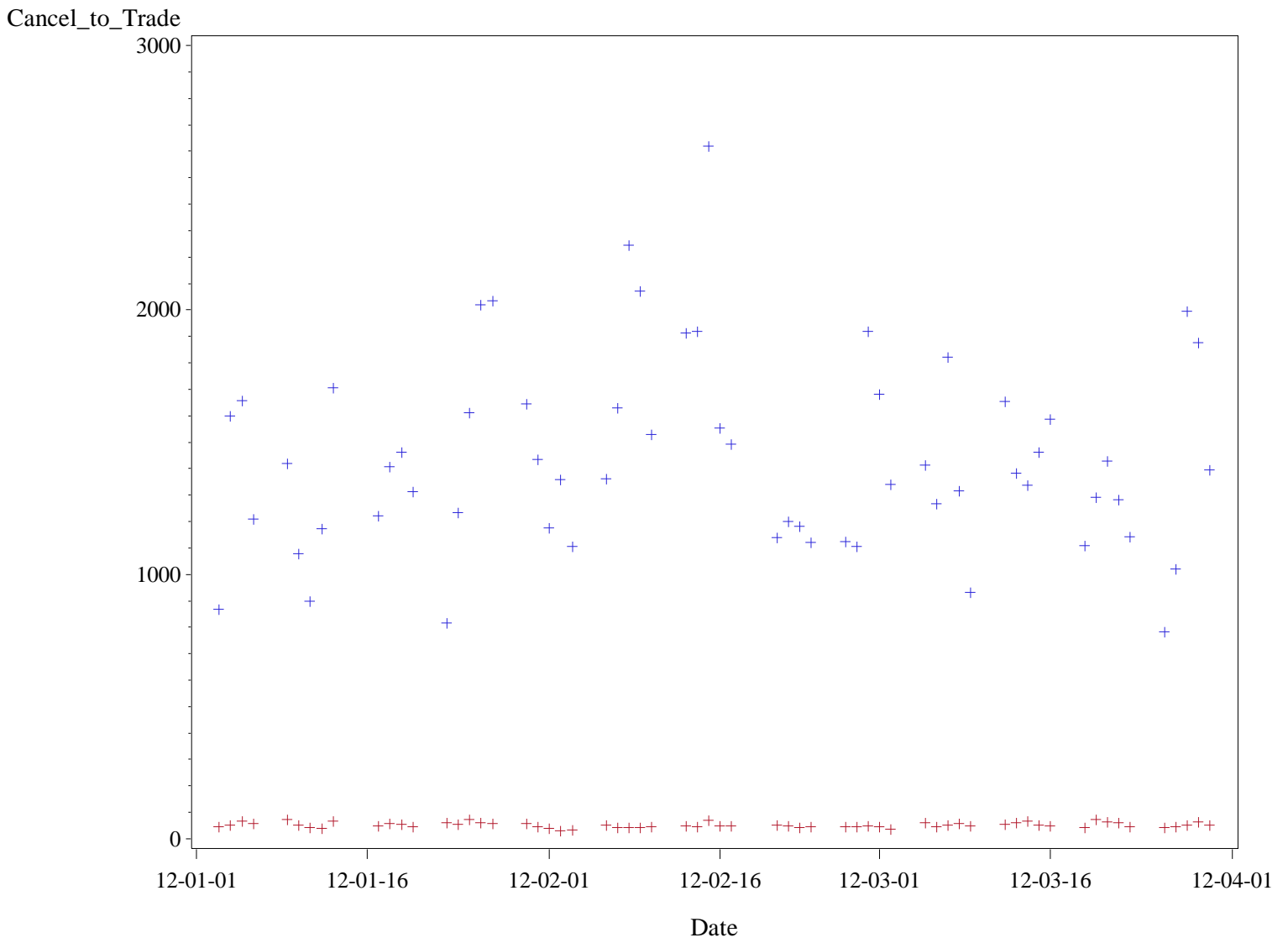


P75 of Sample Data

tradeVolForOddLots

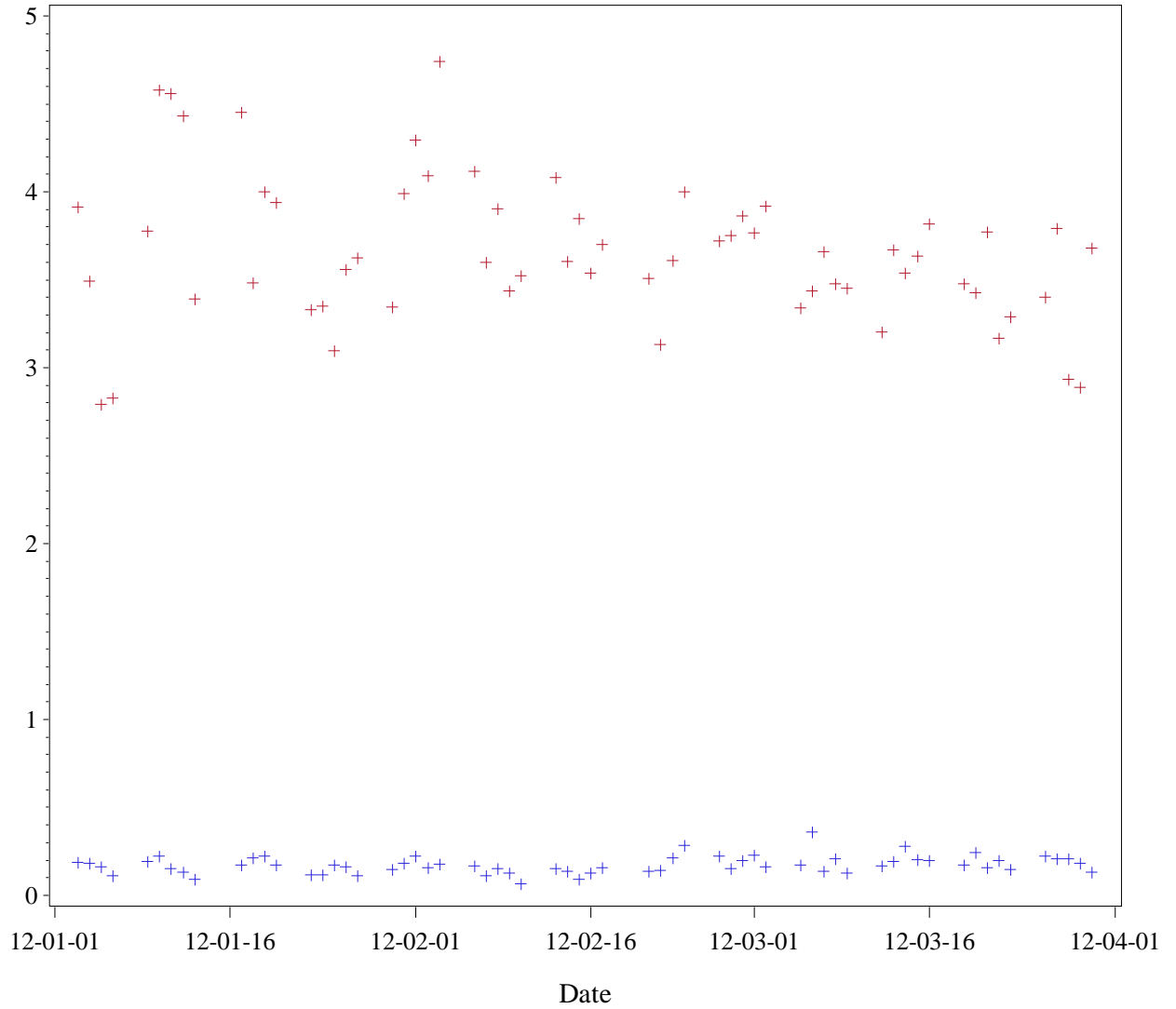


P75 of Sample Data

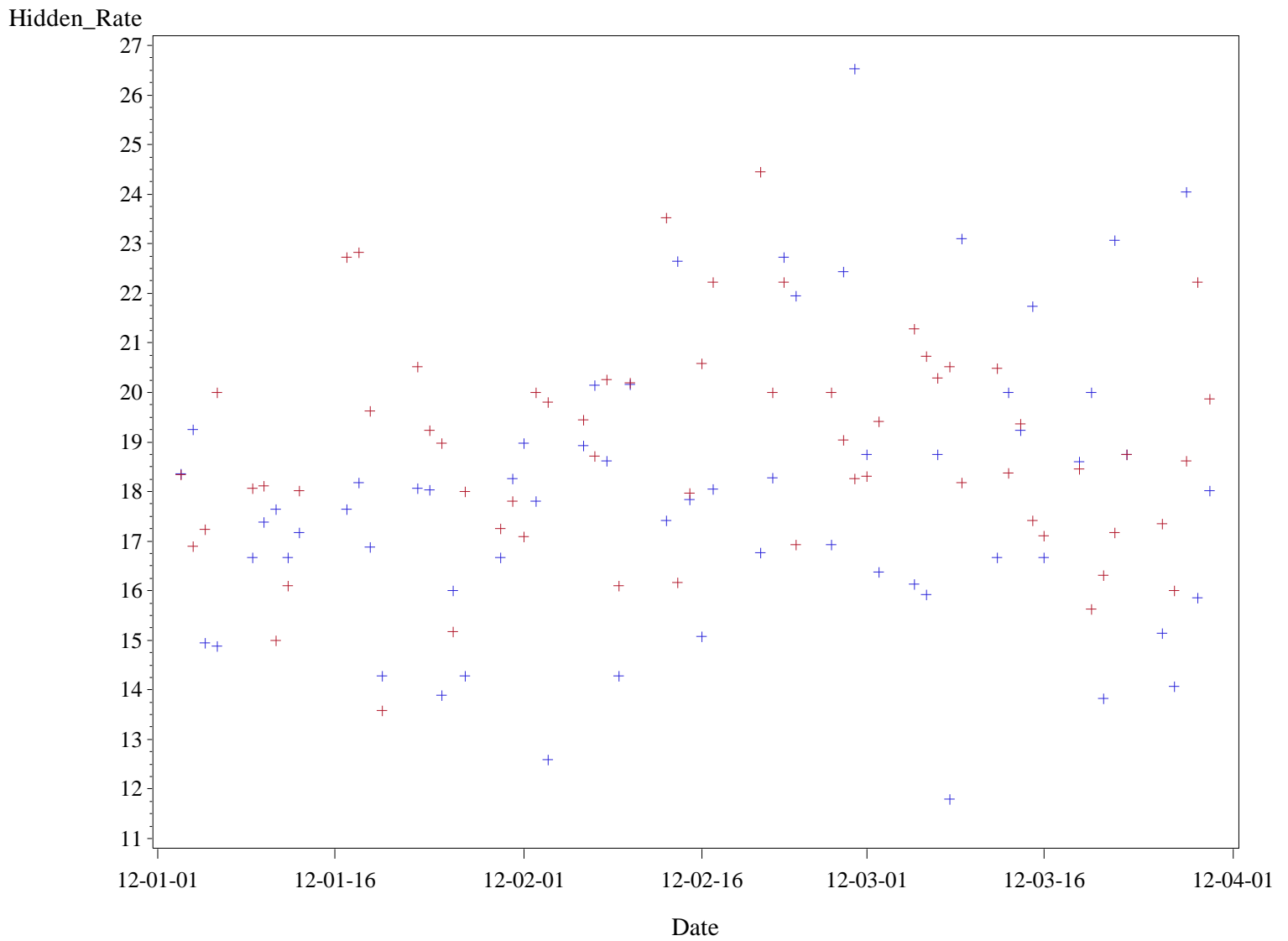


P75 of Sample Data

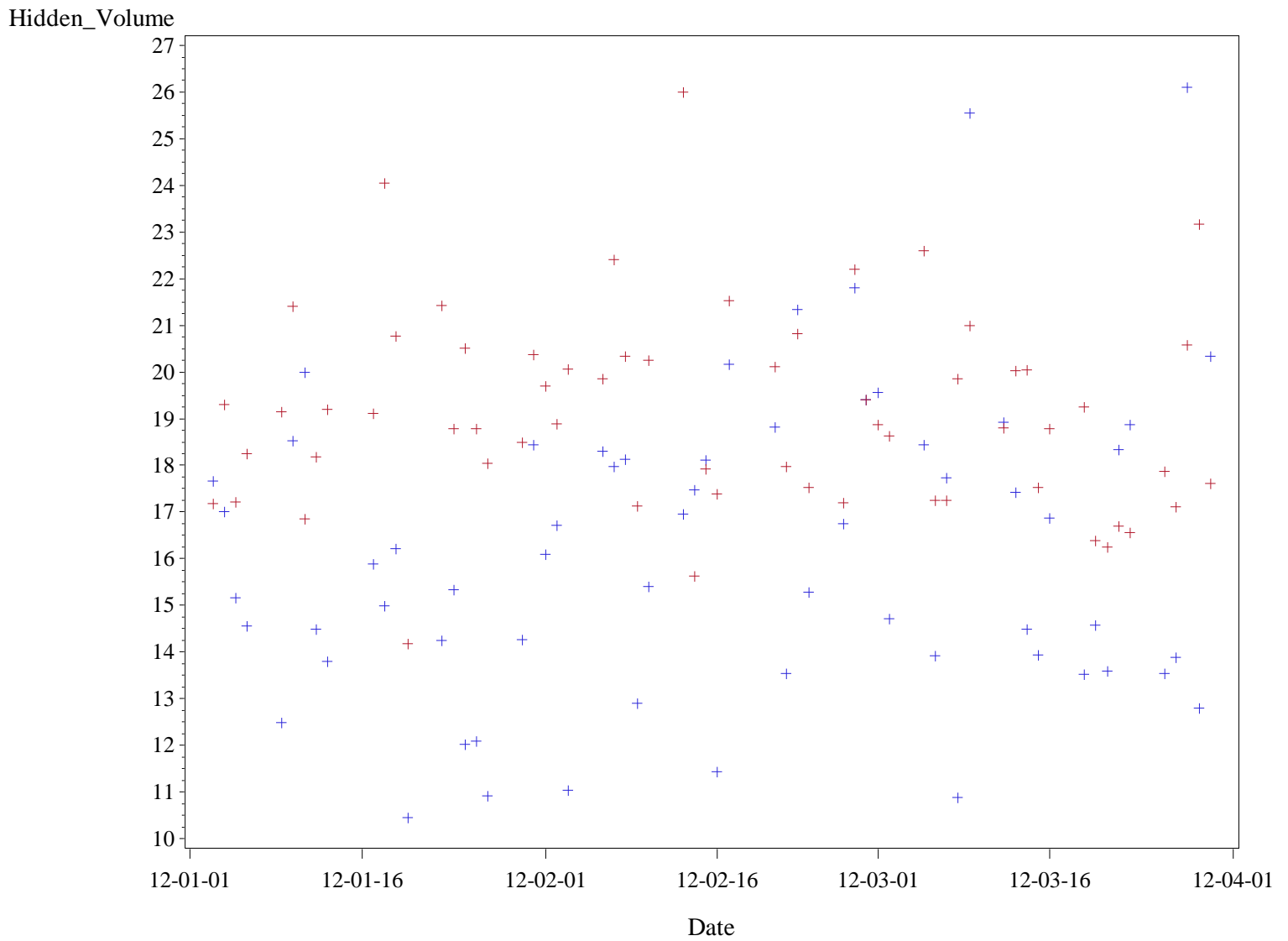
Trade_to_Order_Volume



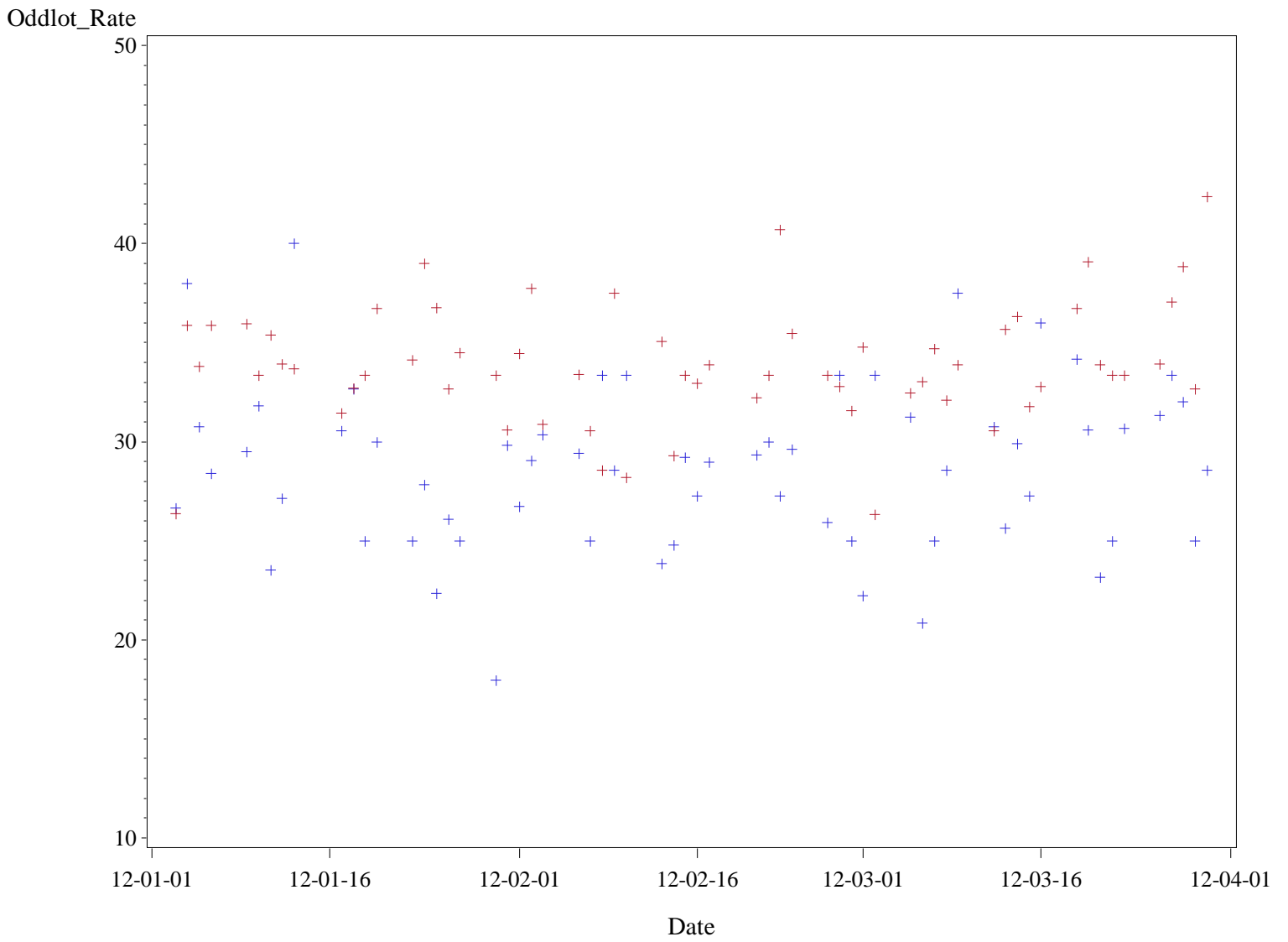
P75 of Sample Data



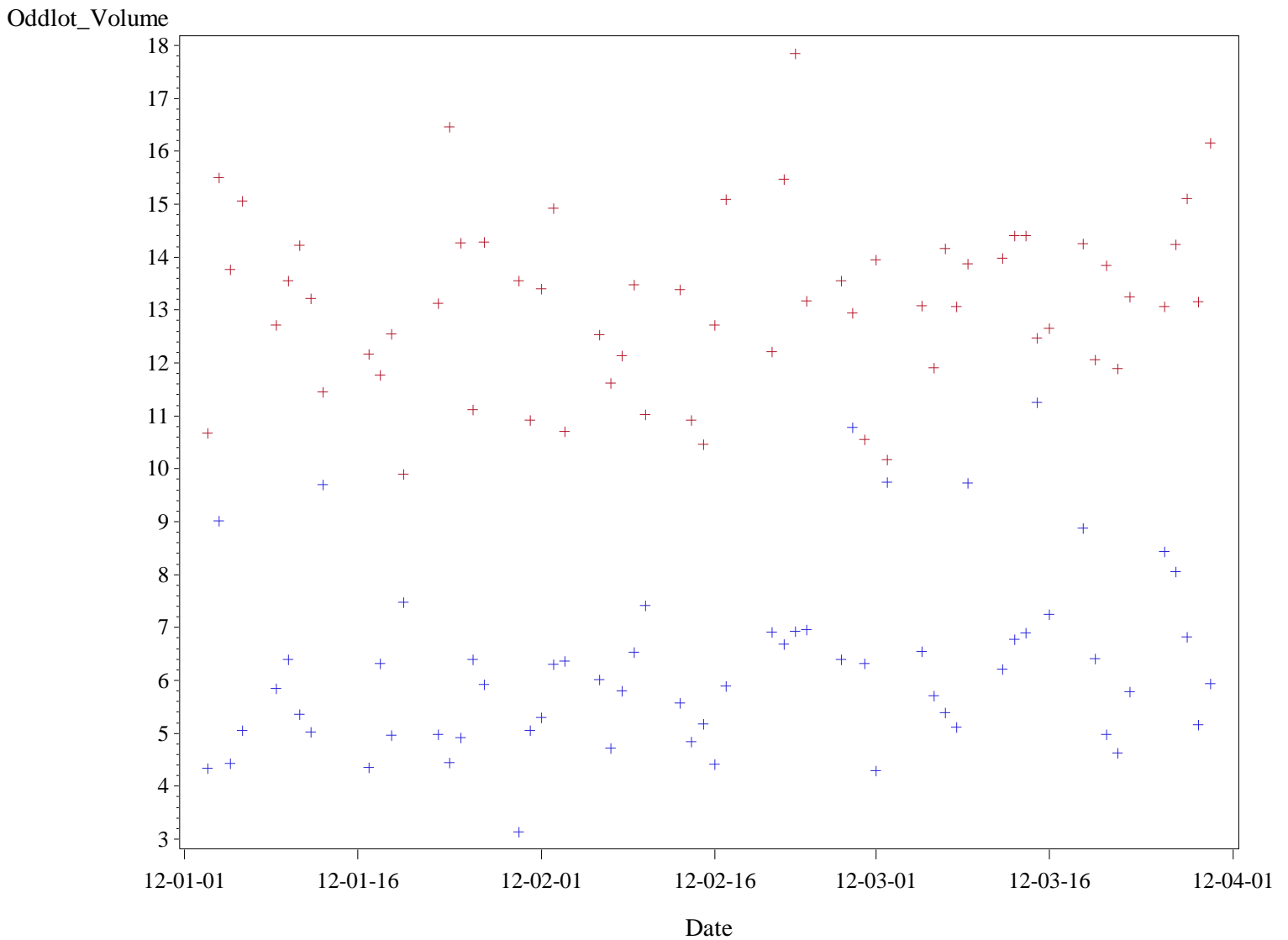
P75 of Sample Data



P75 of Sample Data

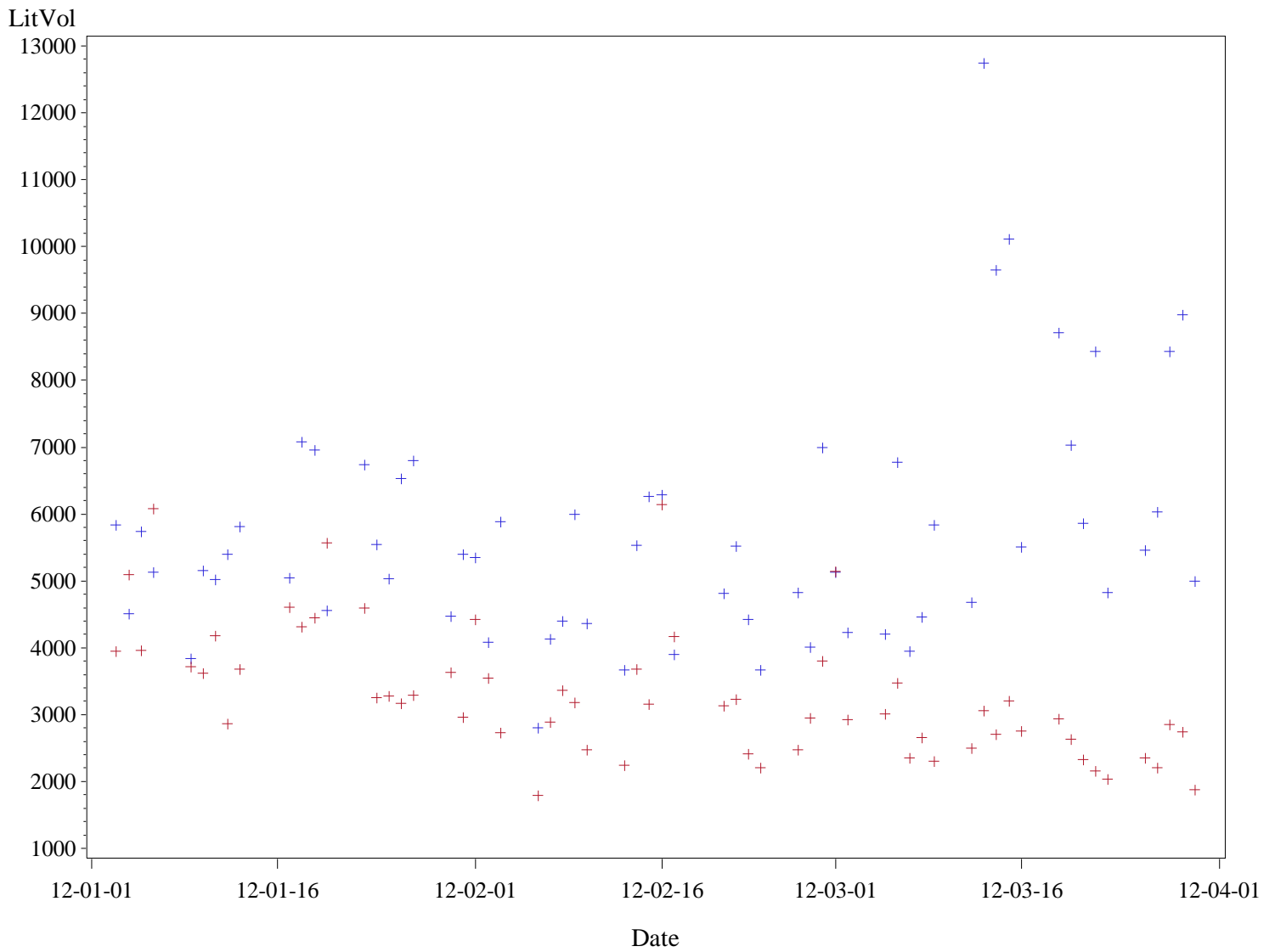


P75 of Sample Data

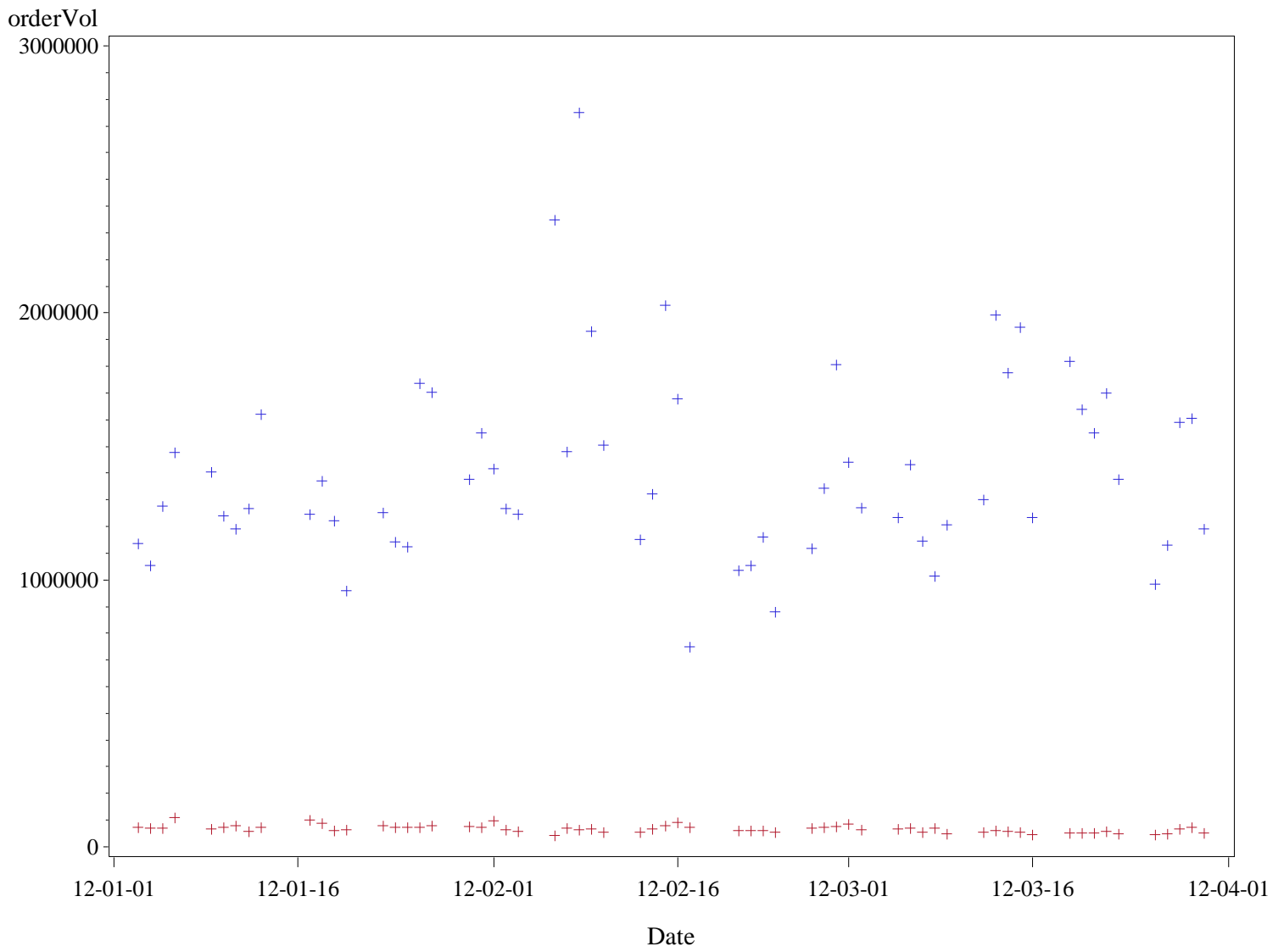


The statistical data of p25, p50 and p75 basically give the same information as mean.

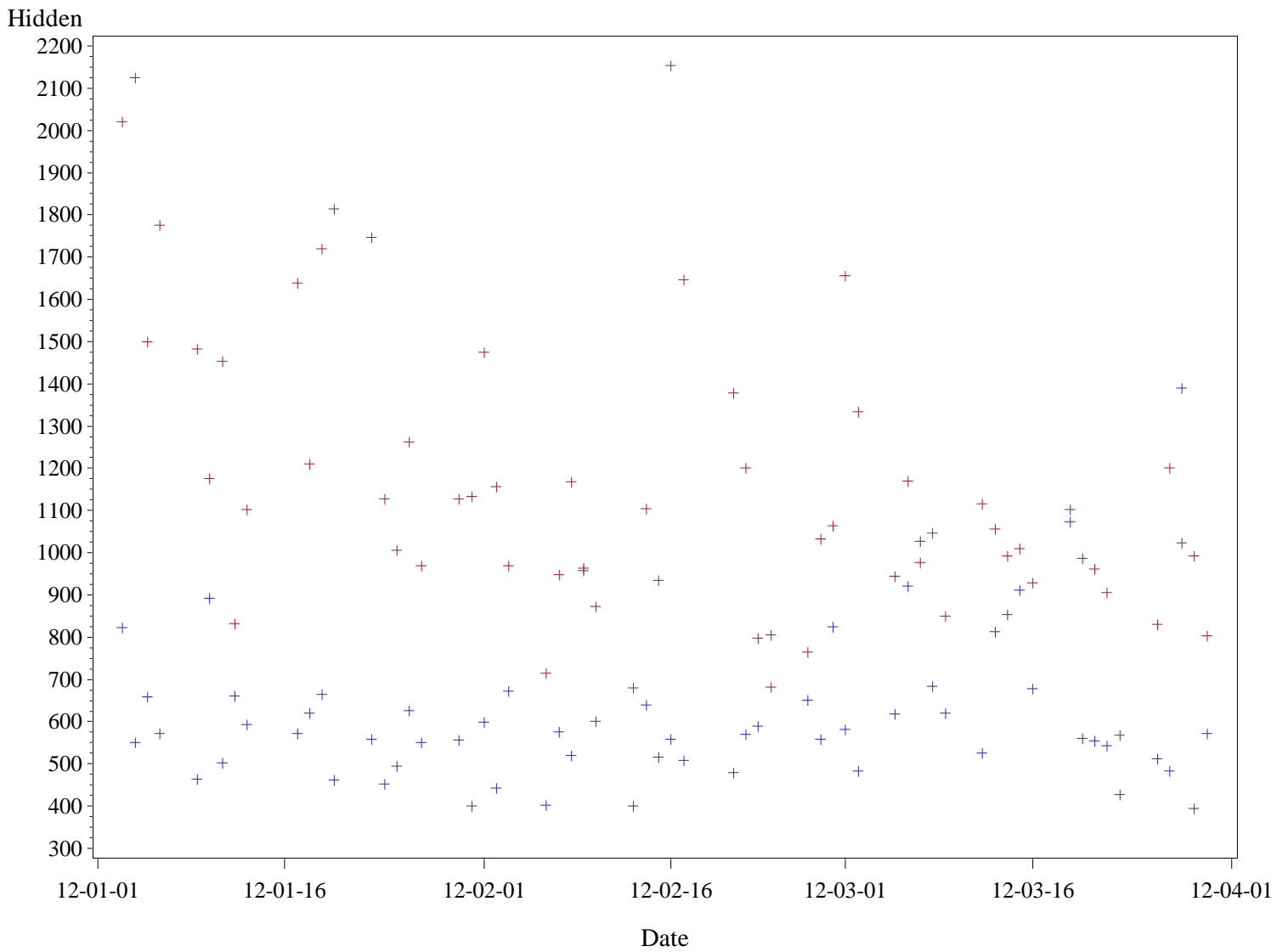
SD of Sample Data



SD of Sample Data

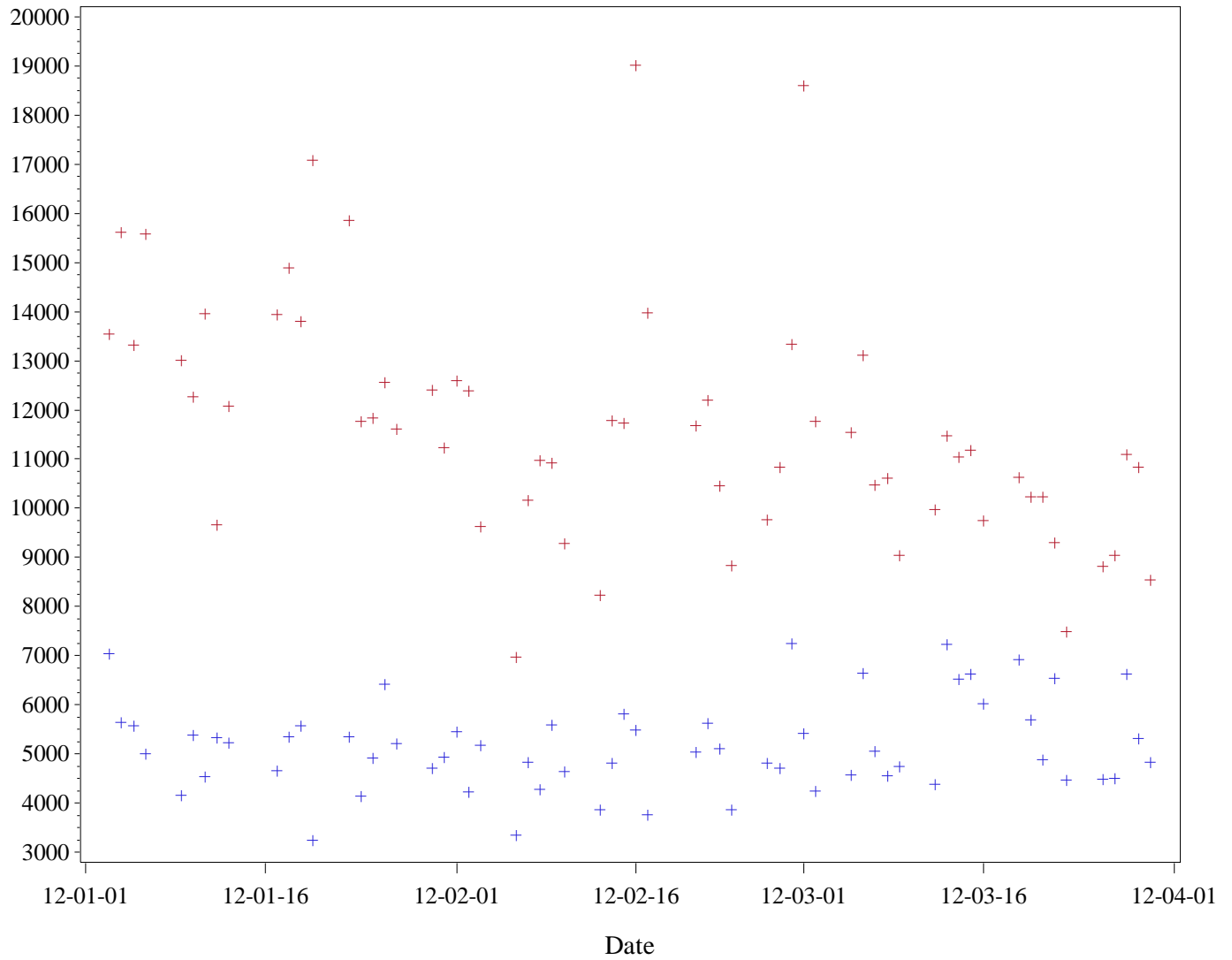


SD of Sample Data

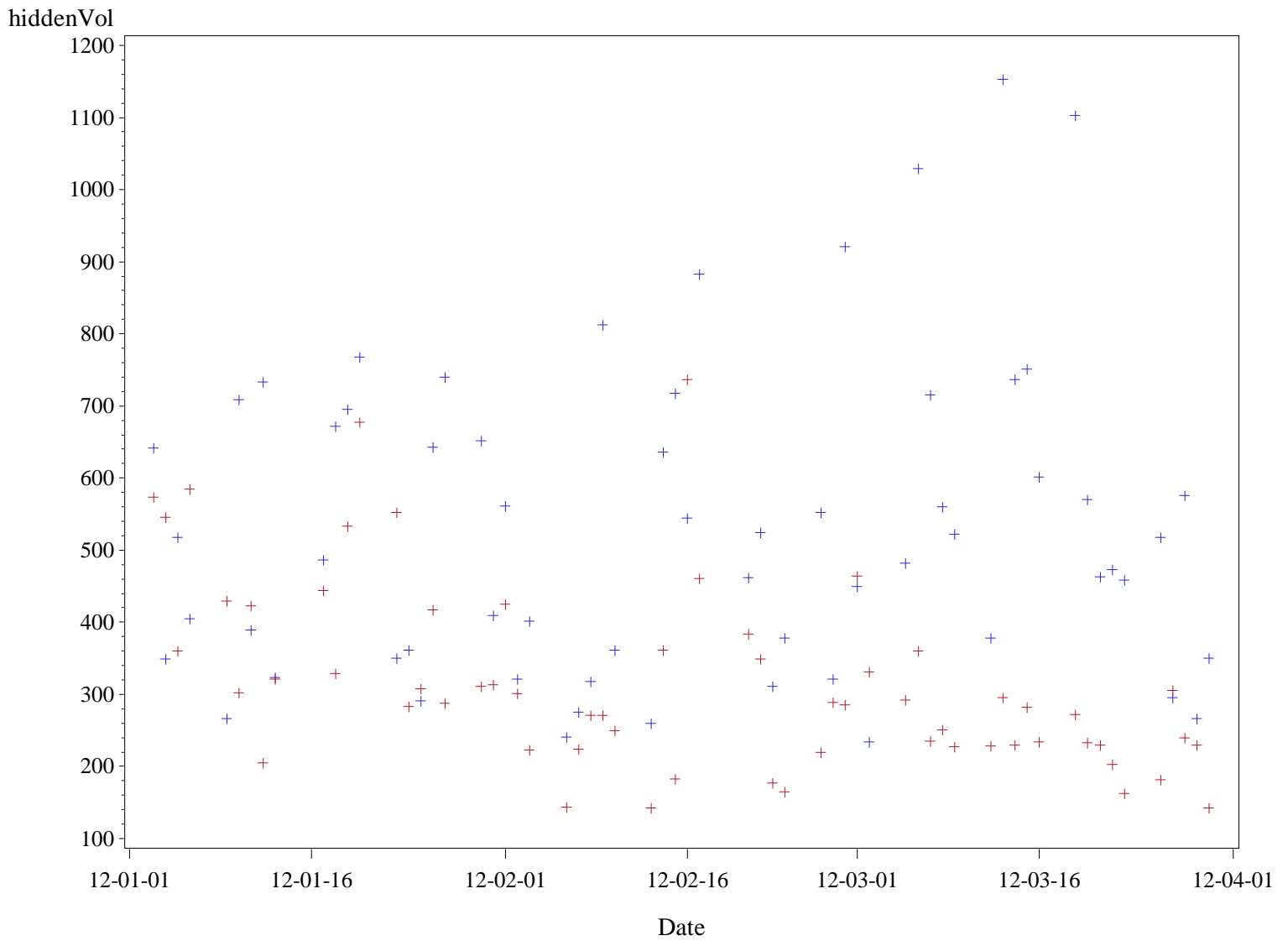


SD of Sample Data

TradesForHidden

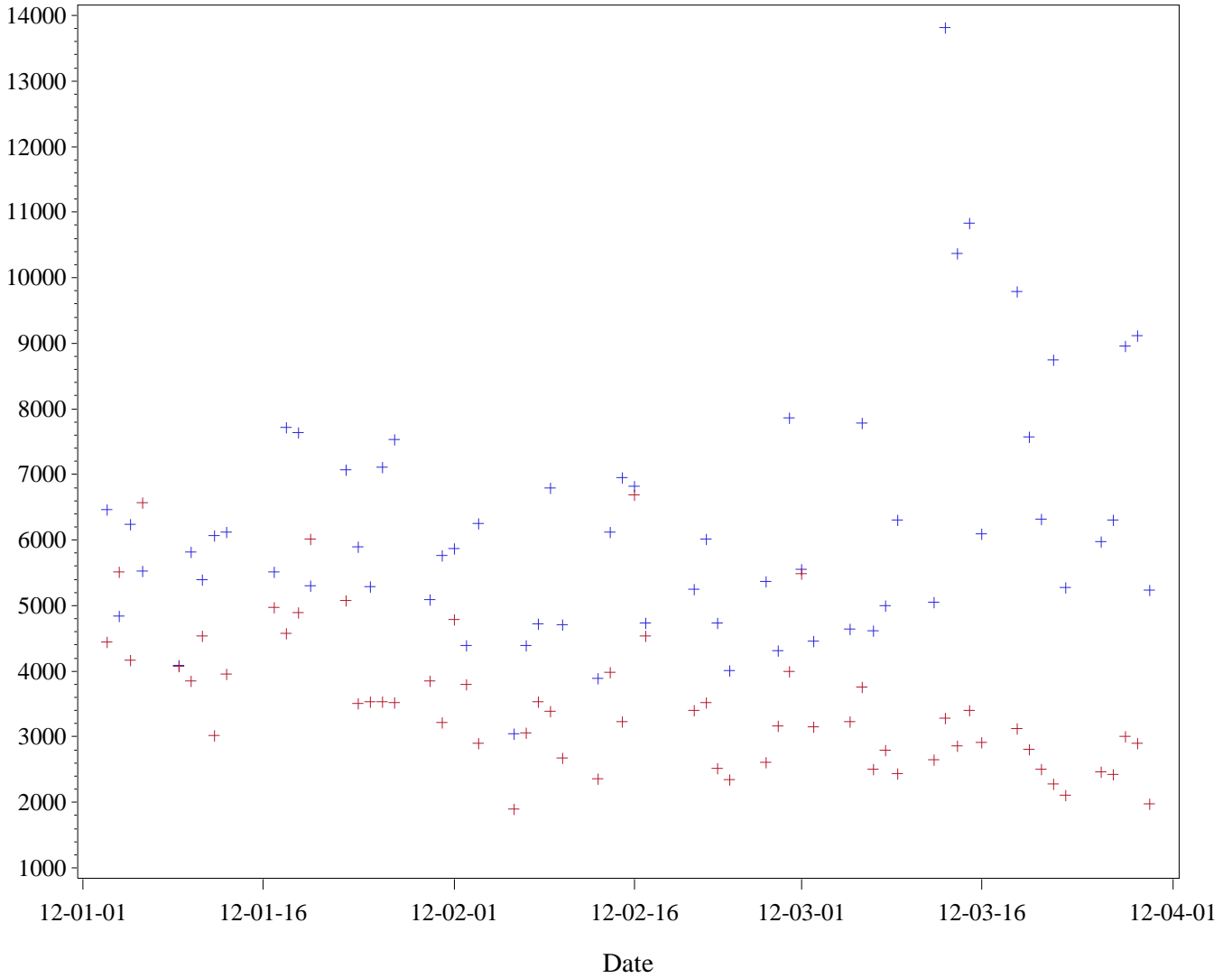


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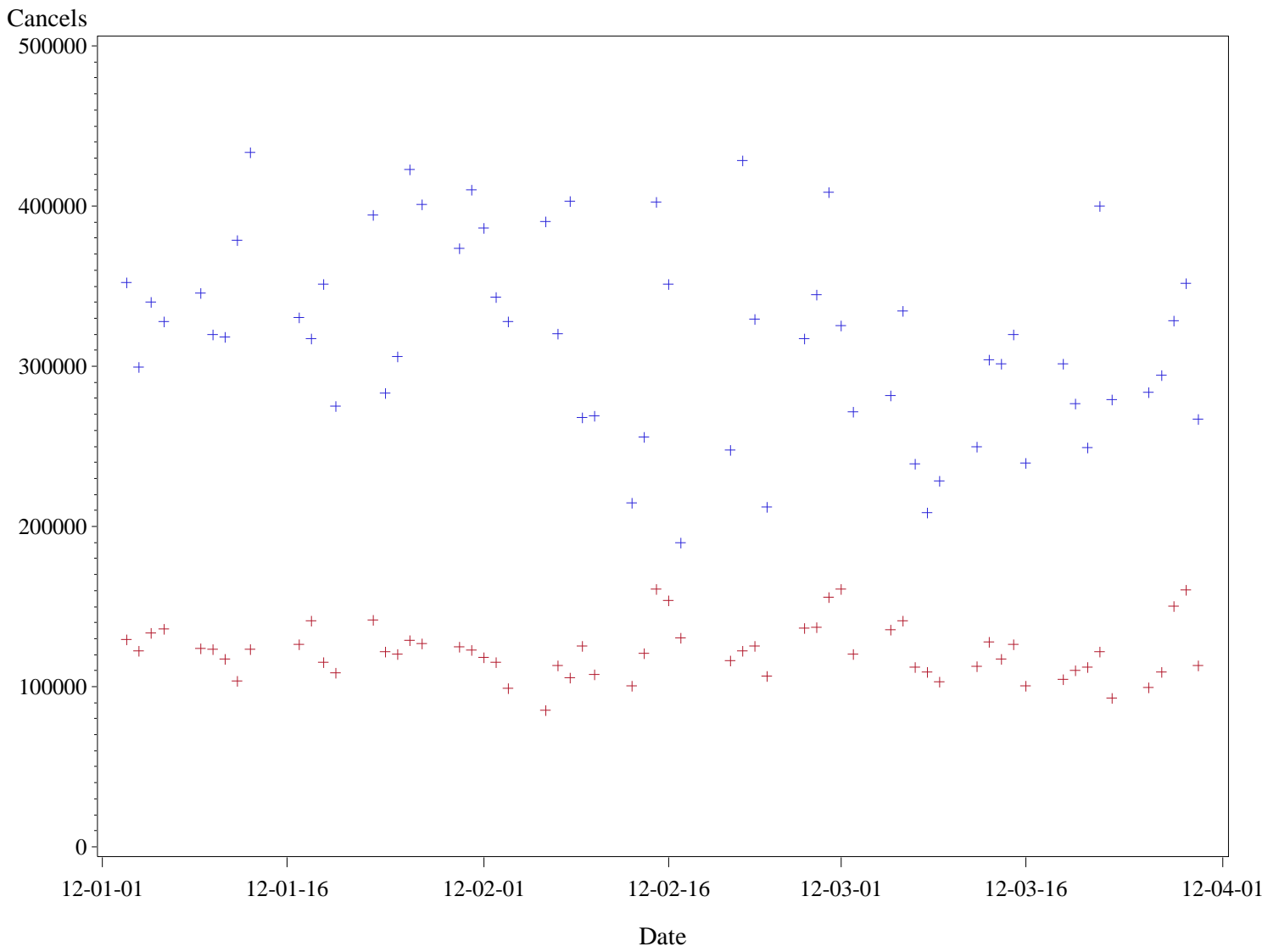


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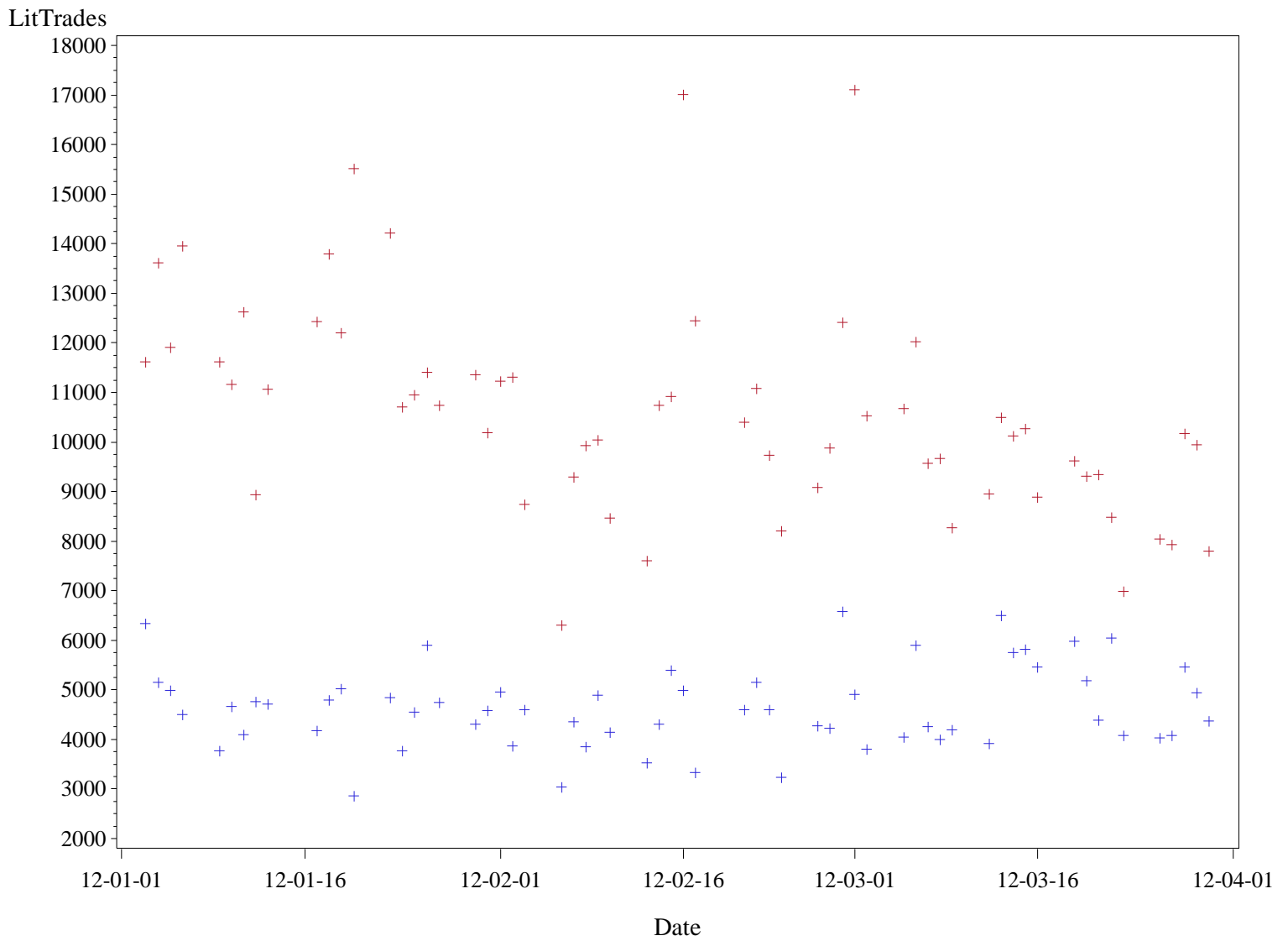
tradeVolForHidden



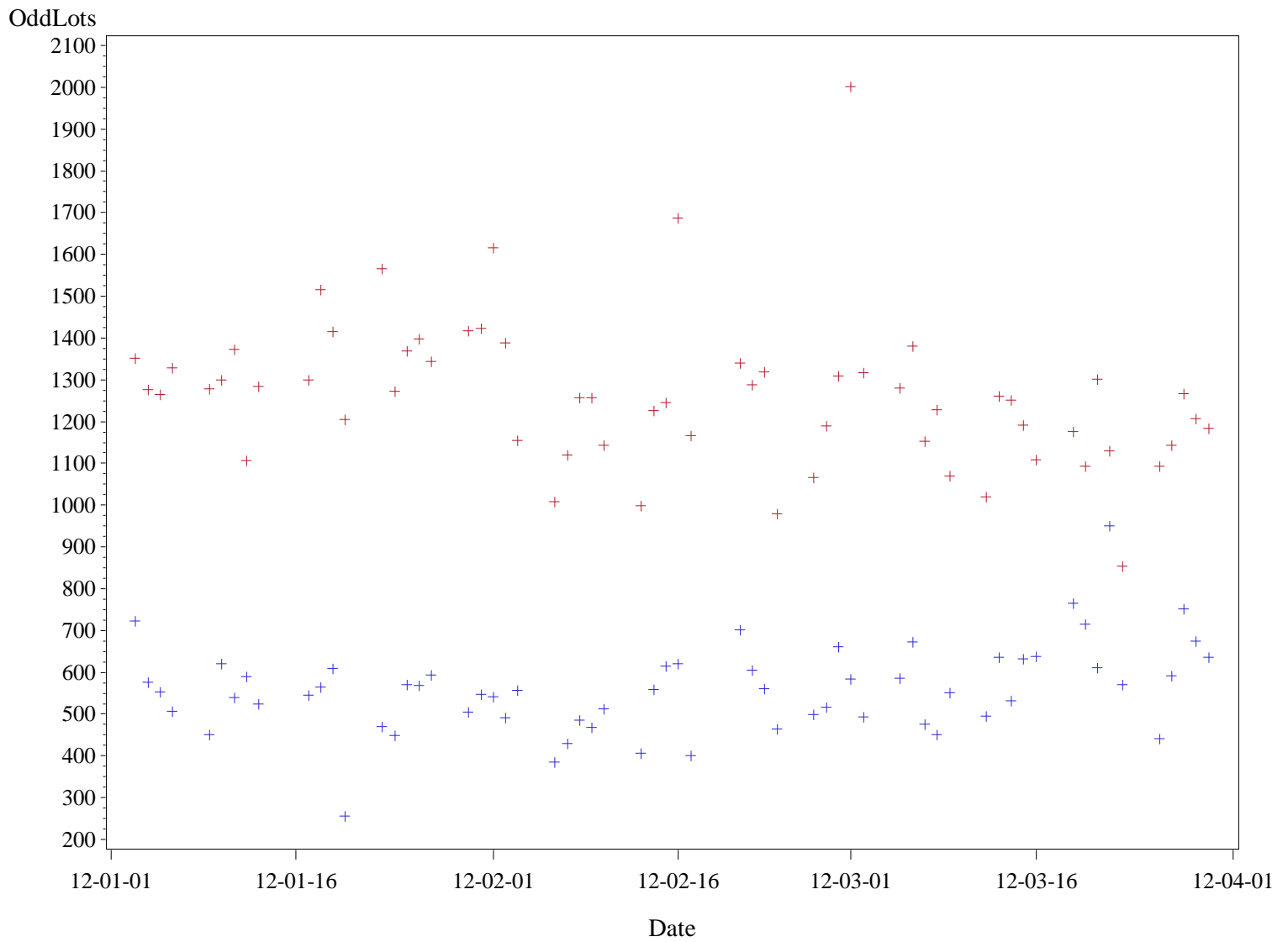
SD of Sample Data



SD of Sample Data

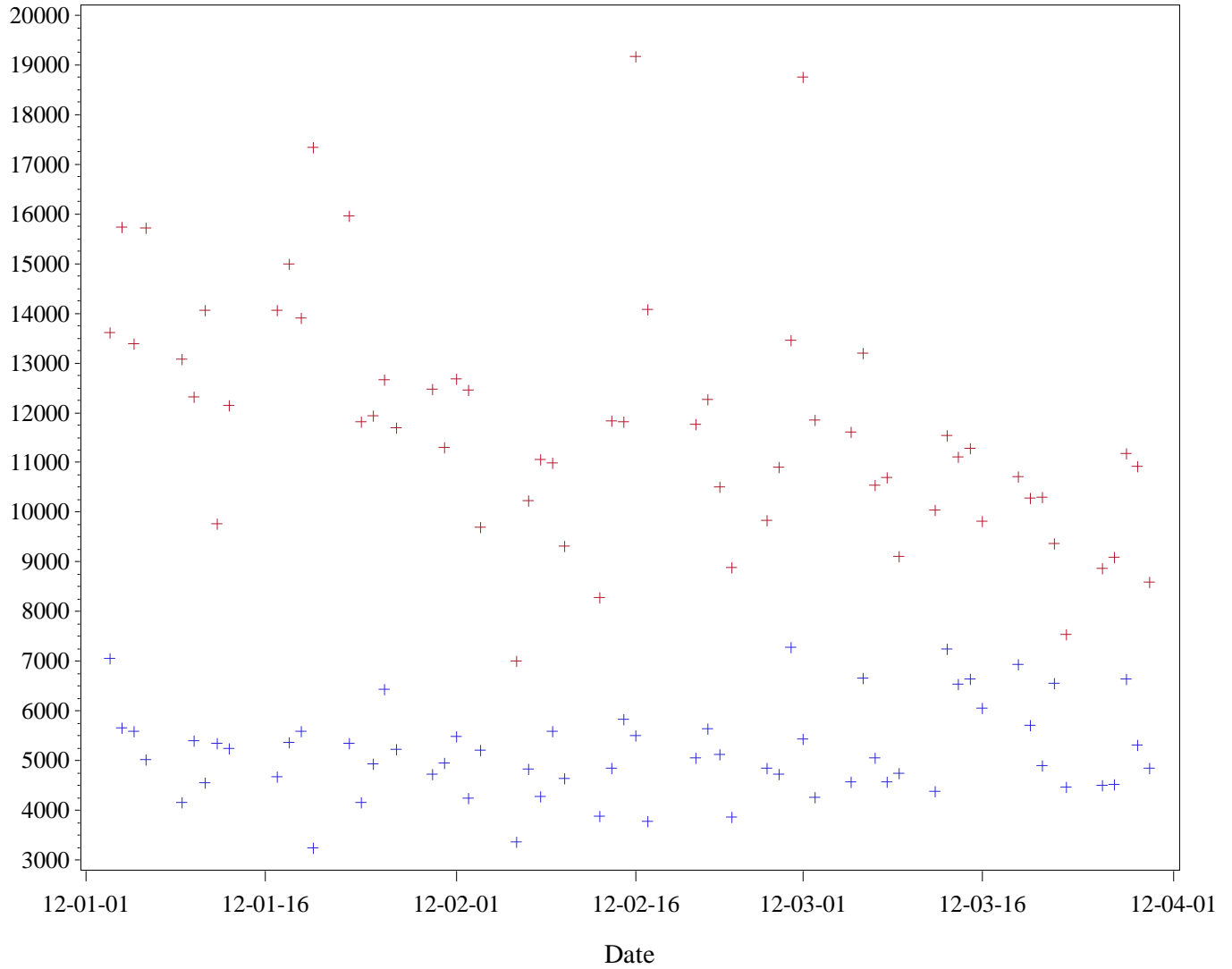


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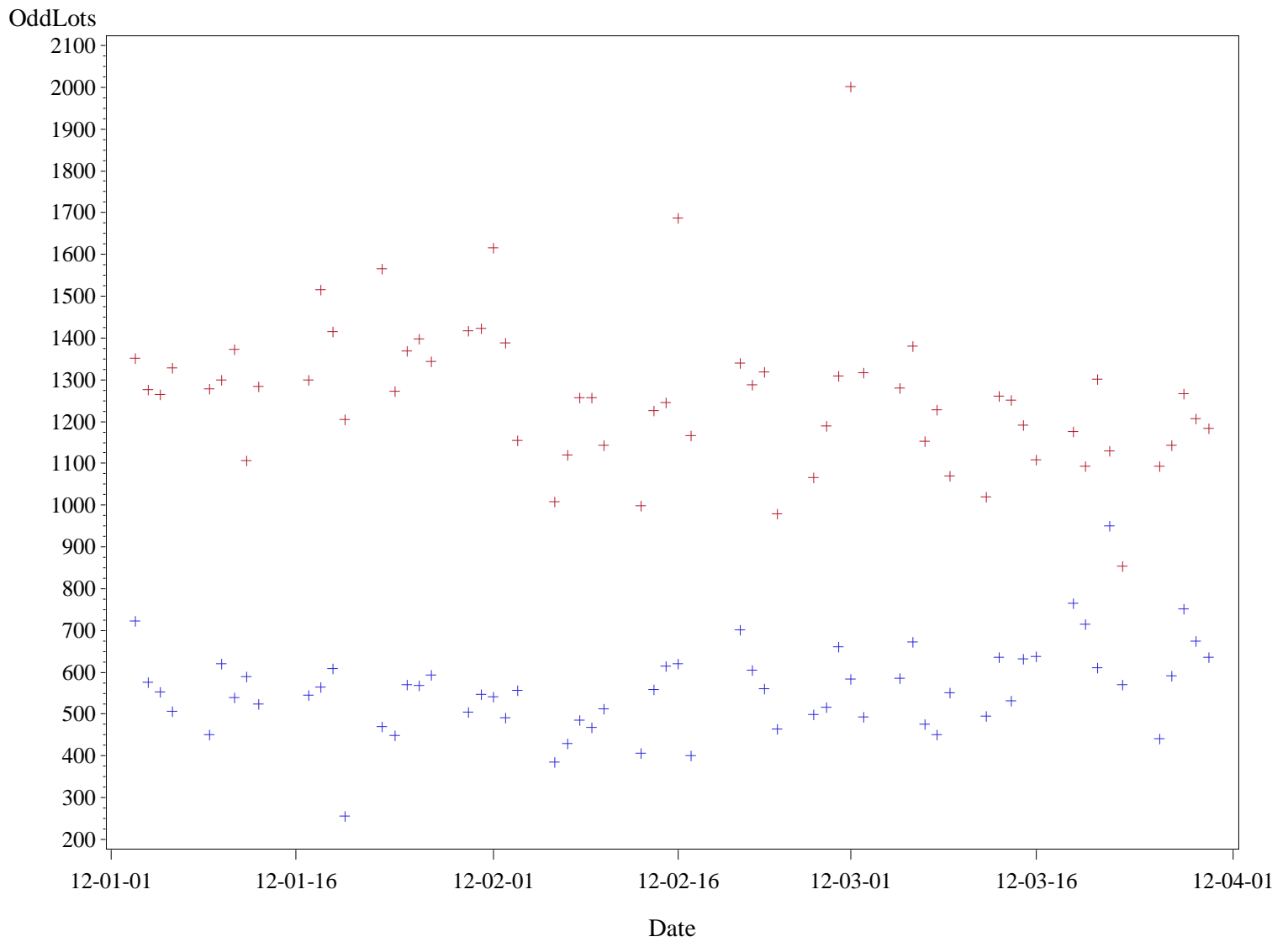


SD of Sample Data

TradesForOddLots

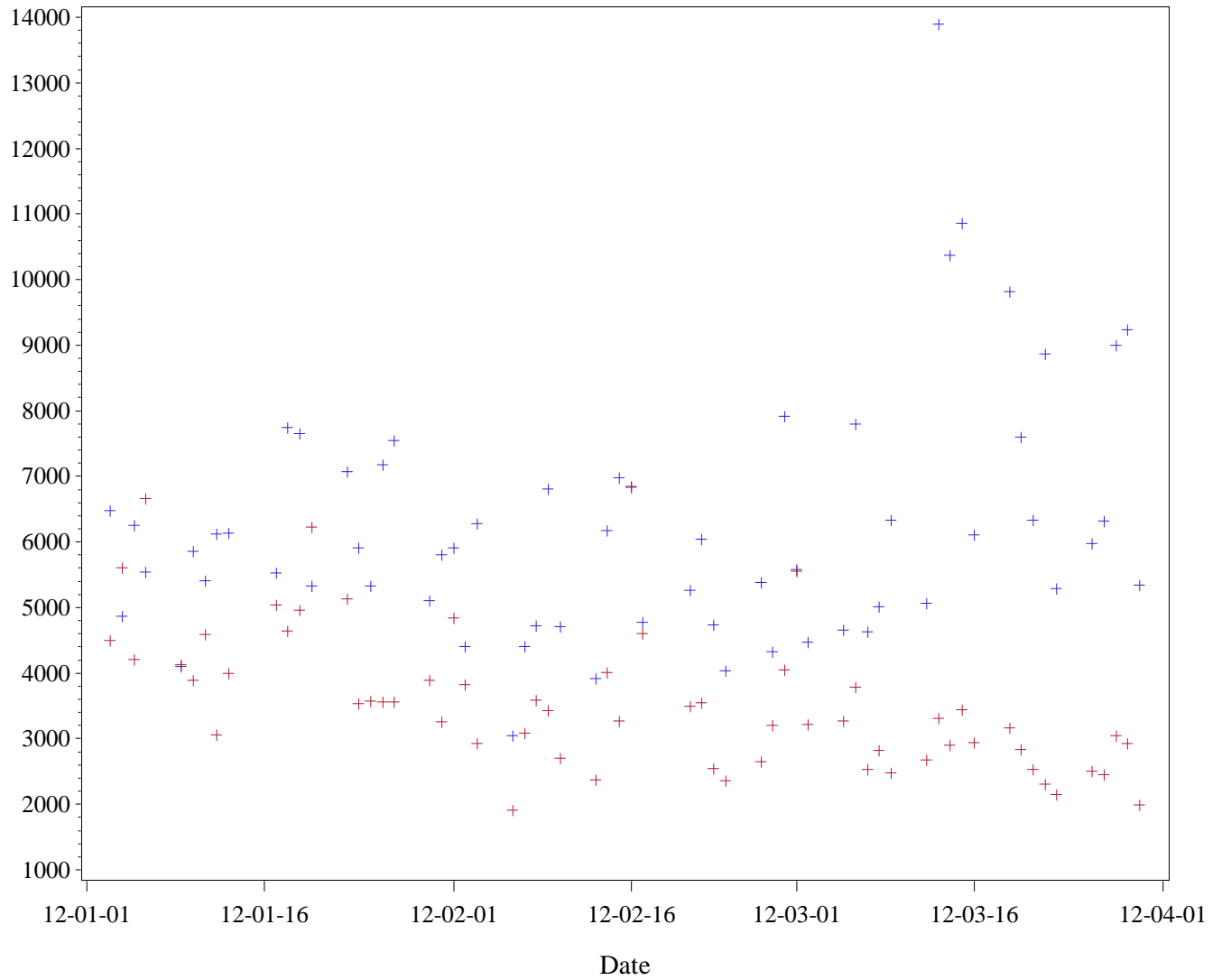


SD of Sample Data

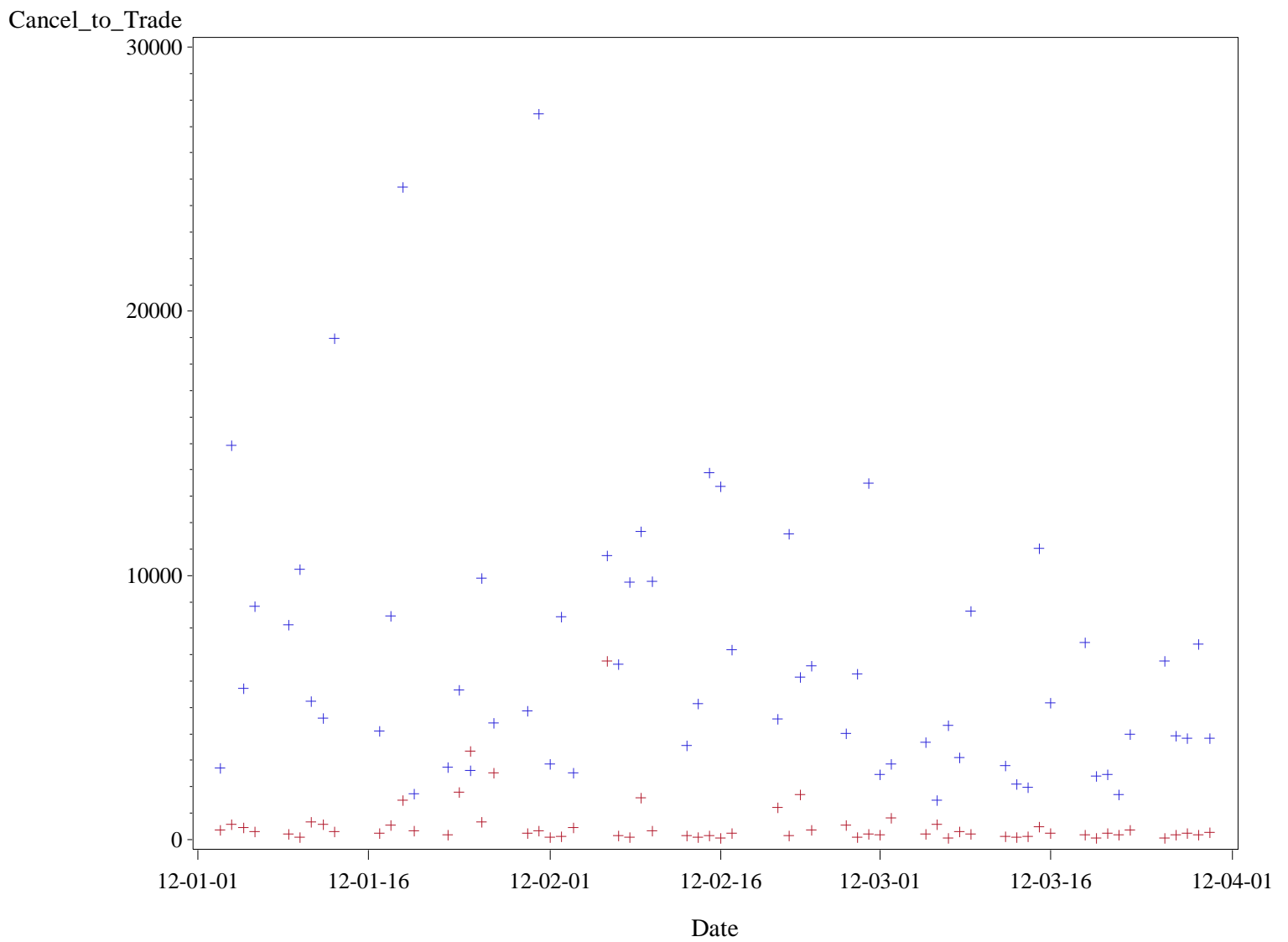


SD of Sample Data

tradeVolForOddLots

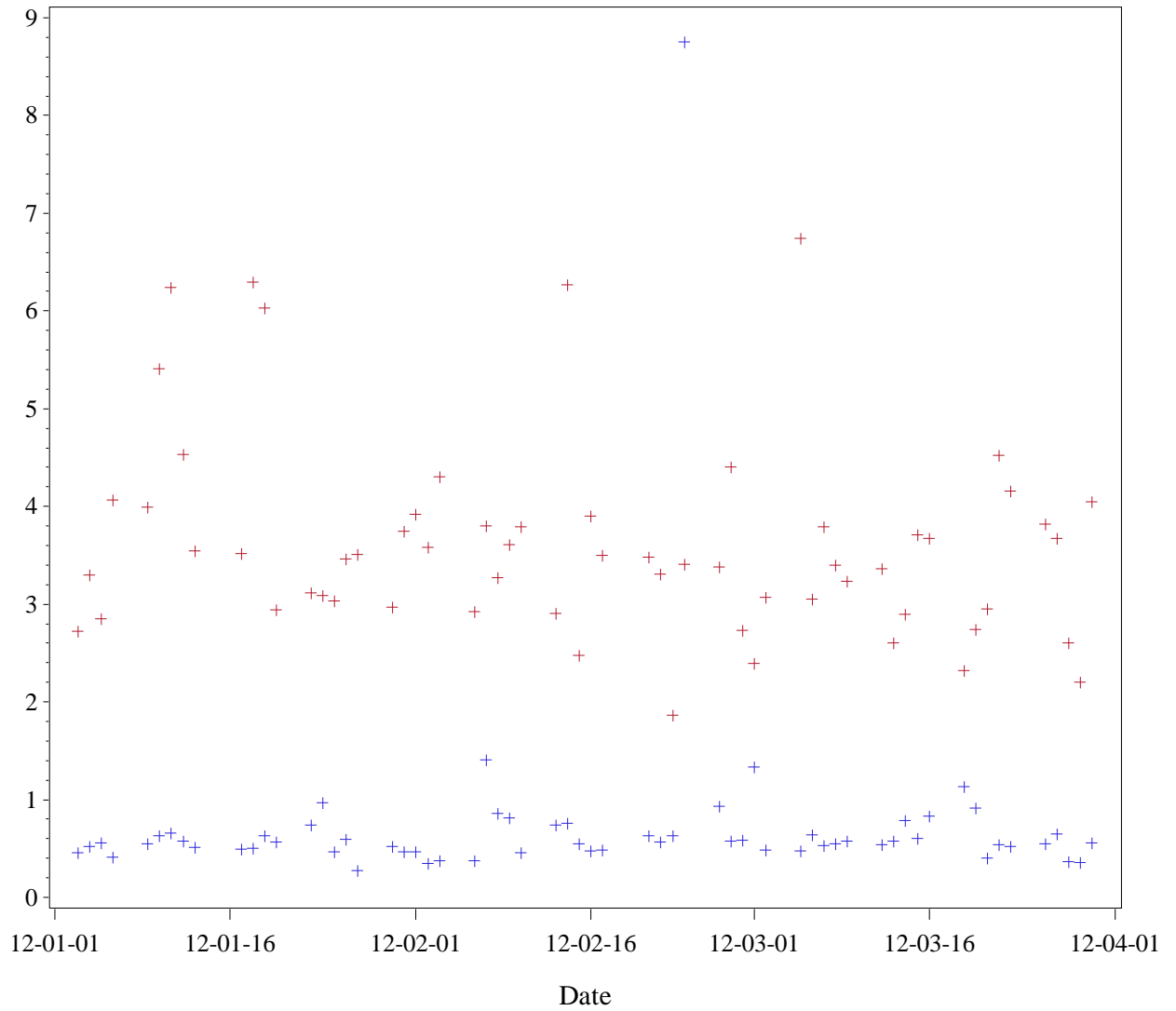


SD of Sample Data



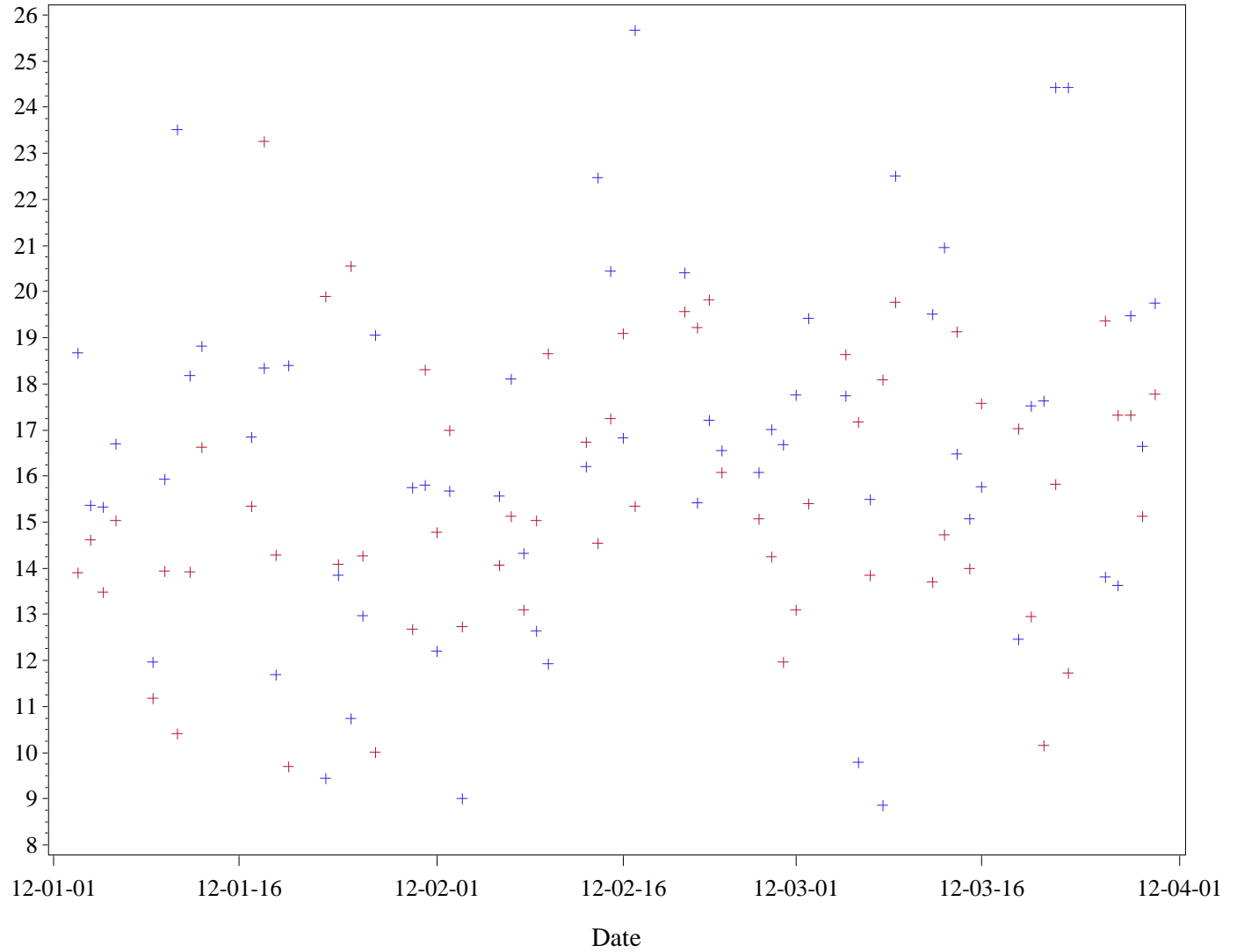
SD of Sample Data

Trade_to_Order_Volume

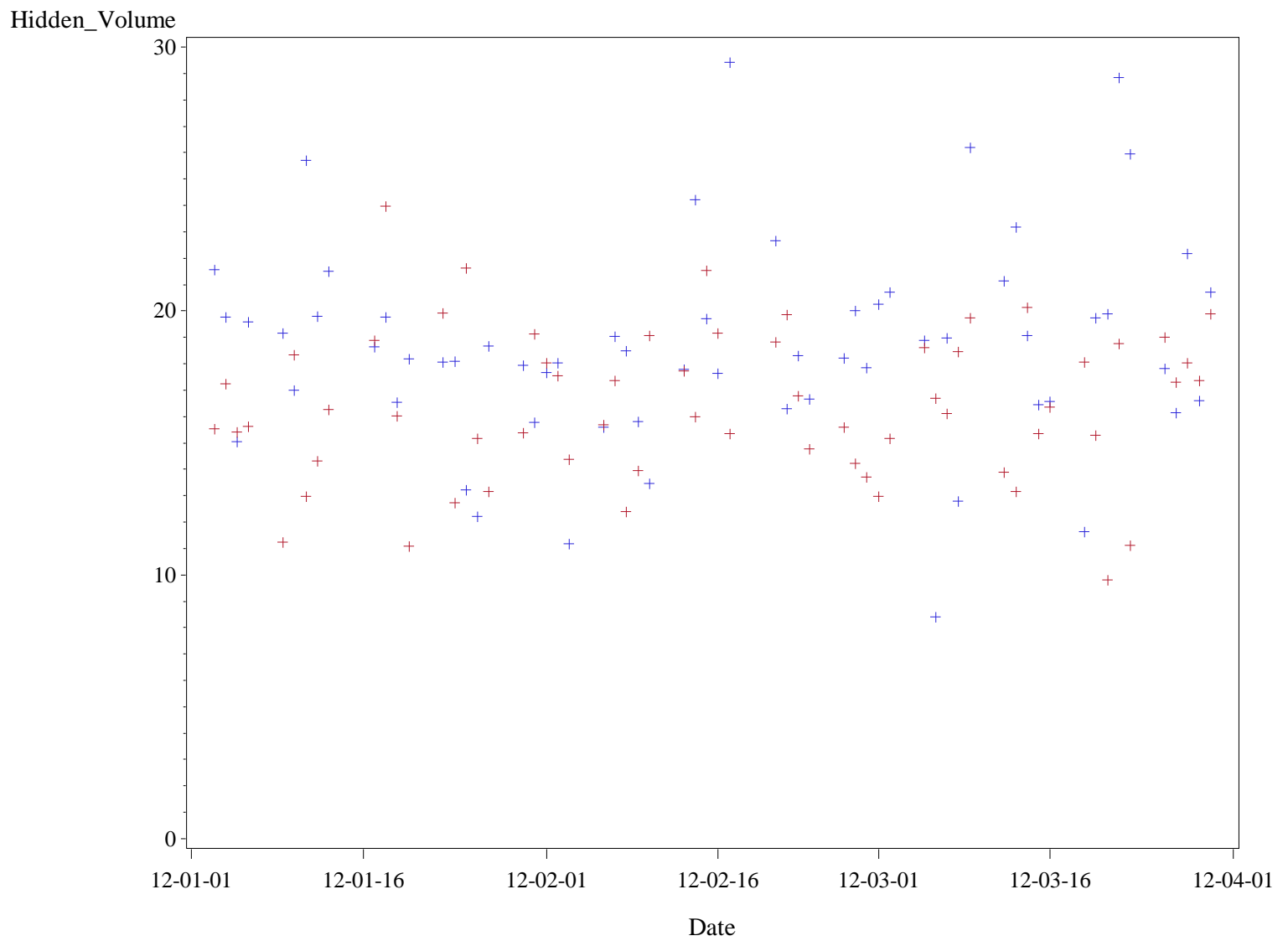


SD of Sample Data

Hidden_Rate

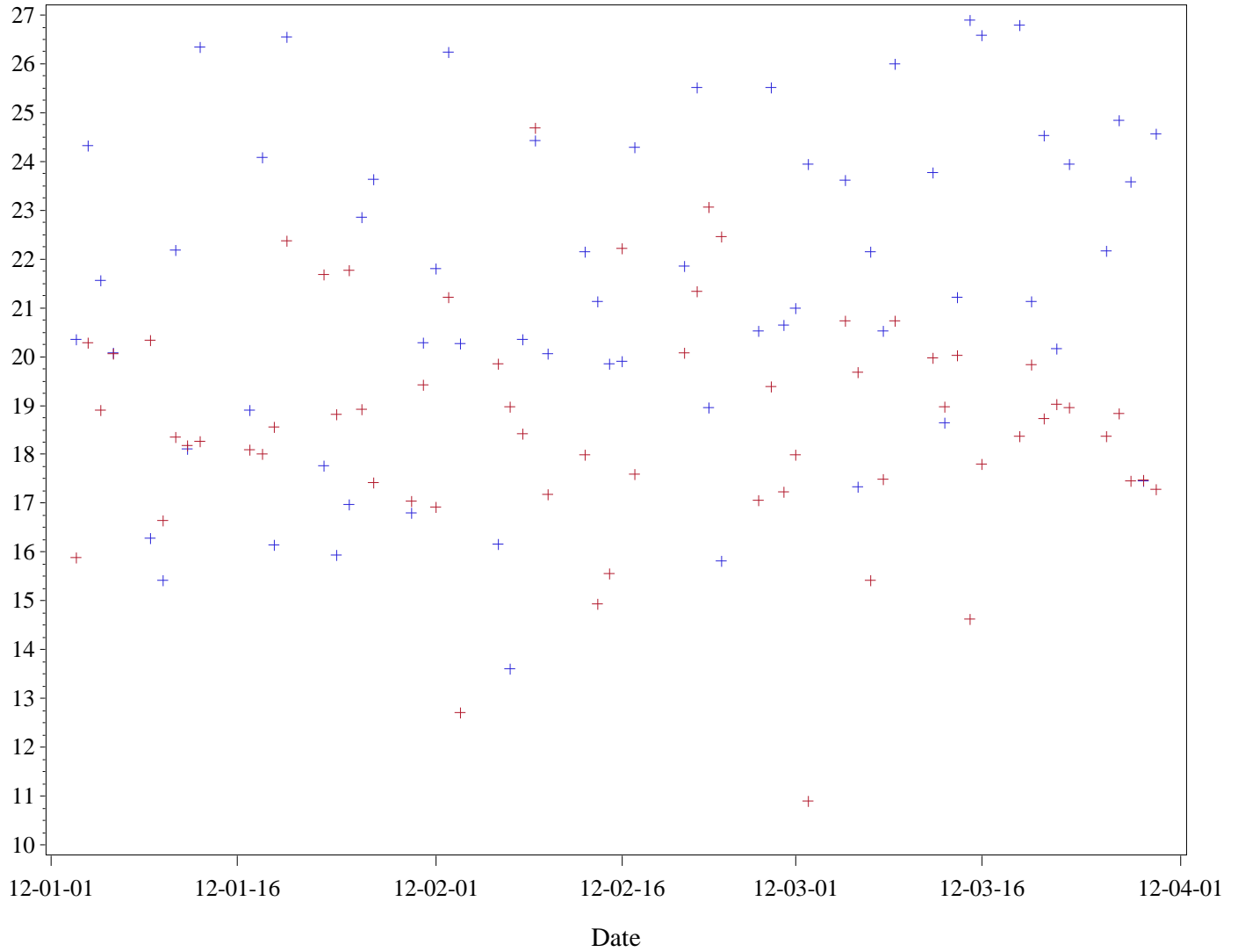


SD of Sample Data



SD of Sample Data

Oddlot_Rate



SD of Sample Data

Oddlot_Volume

