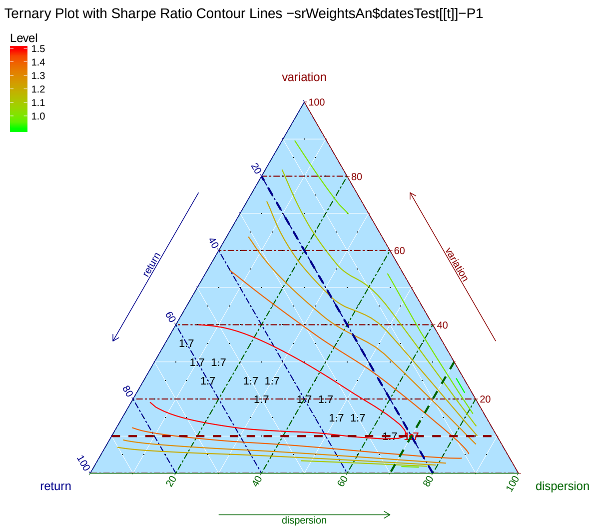
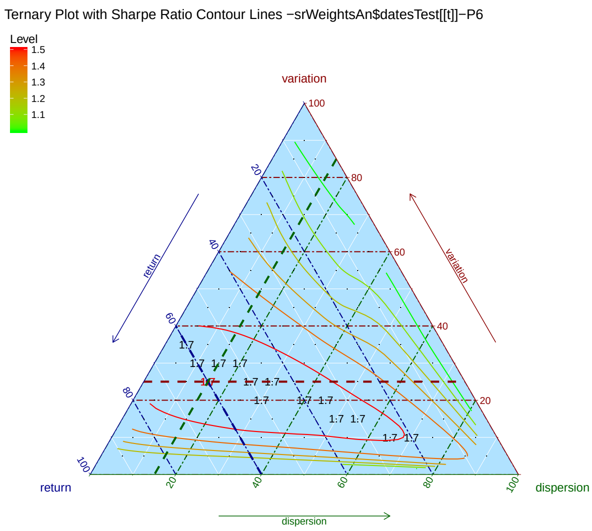
1 Results

1.1 Ternary

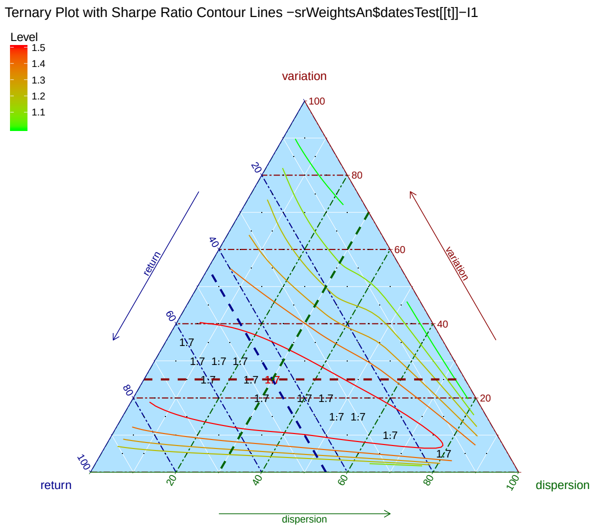
1.1.1 Ternary



P1.pdf



P6.pdf



Ternary Plot with Sharpe Ratio Contour Lines −srWeightsAn$datesTest[[t]]−I1
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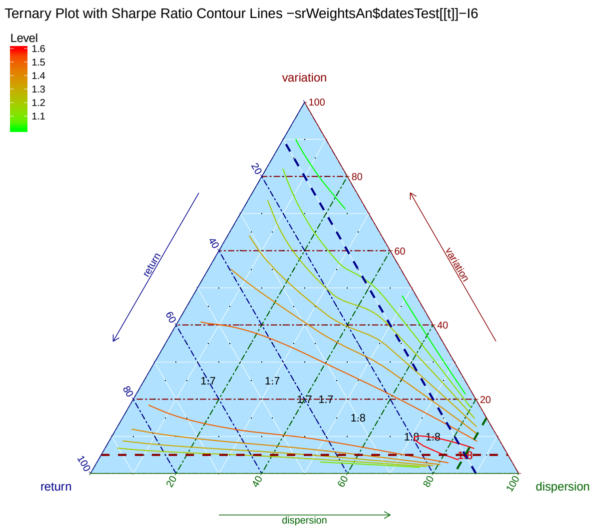
1.3
1.2
1.1
variation
return
dispersion

I1.pdf



Ternary Plot with Sharpe Ratio Contour Lines −srWeightsAn$datesTest[[t]]−I6
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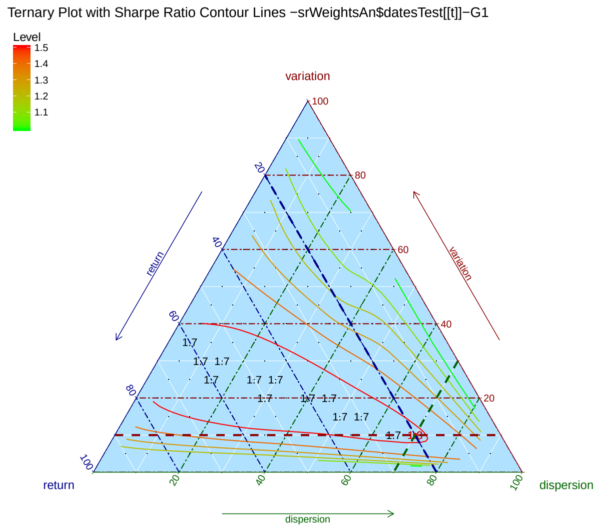
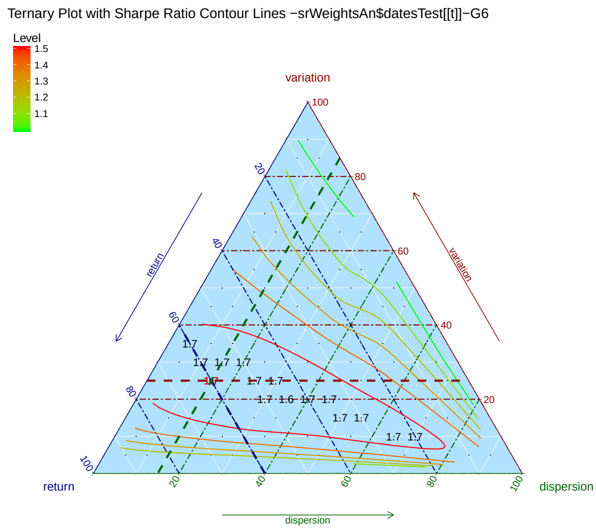
1.3
1.2
1.1
variation
return
dispersion

I6.pdf

1 Results



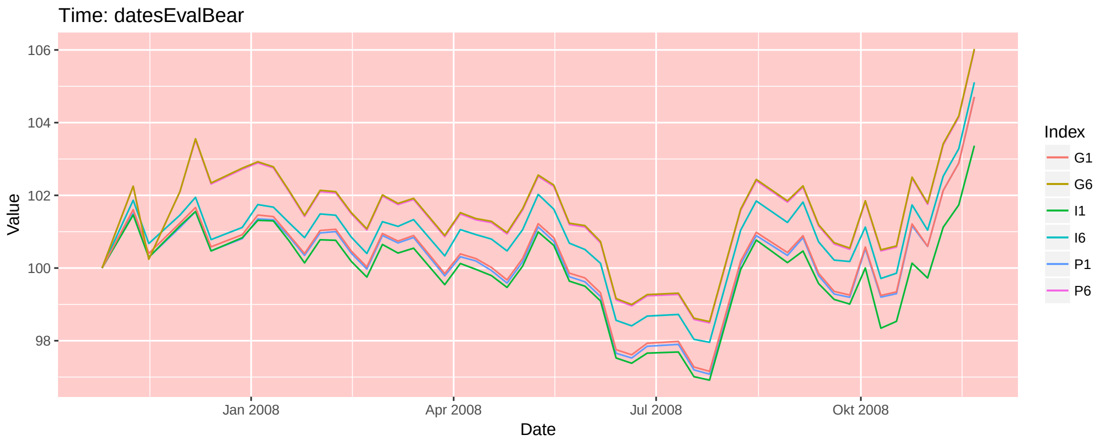
G1.pdf

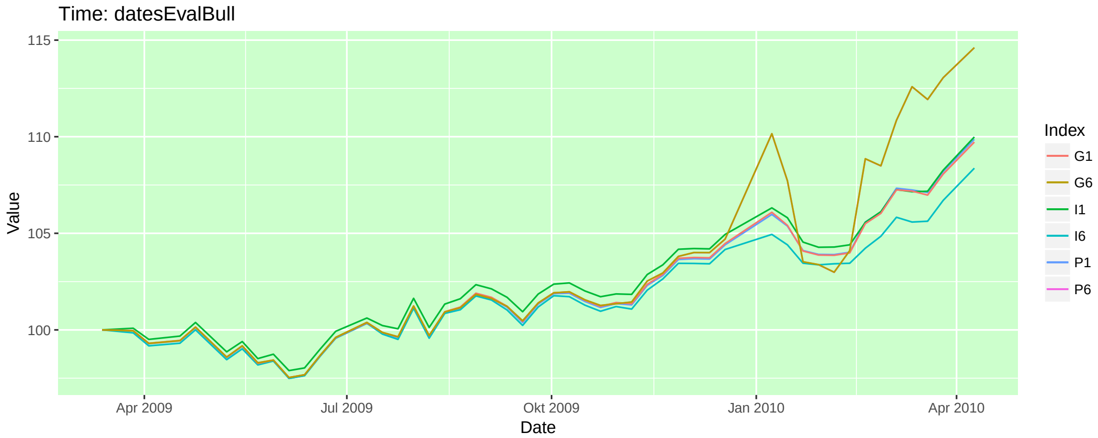


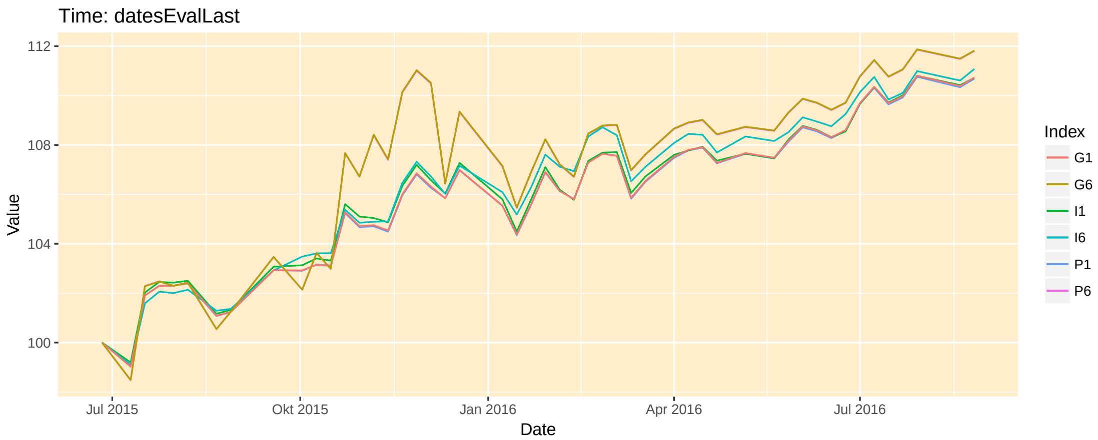
G6.pdf

1.2 Performance

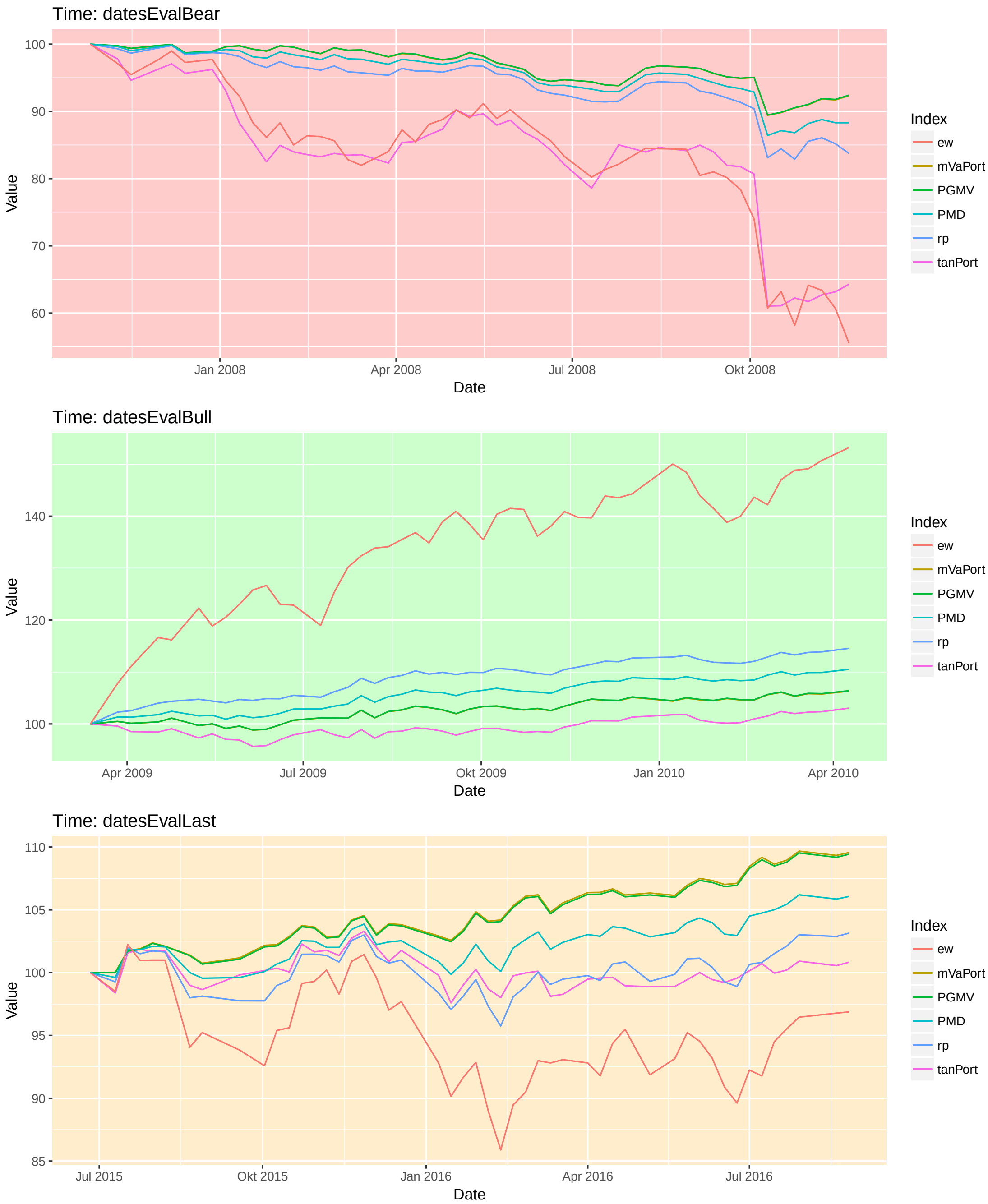
1.2.1 Performance-Sentix



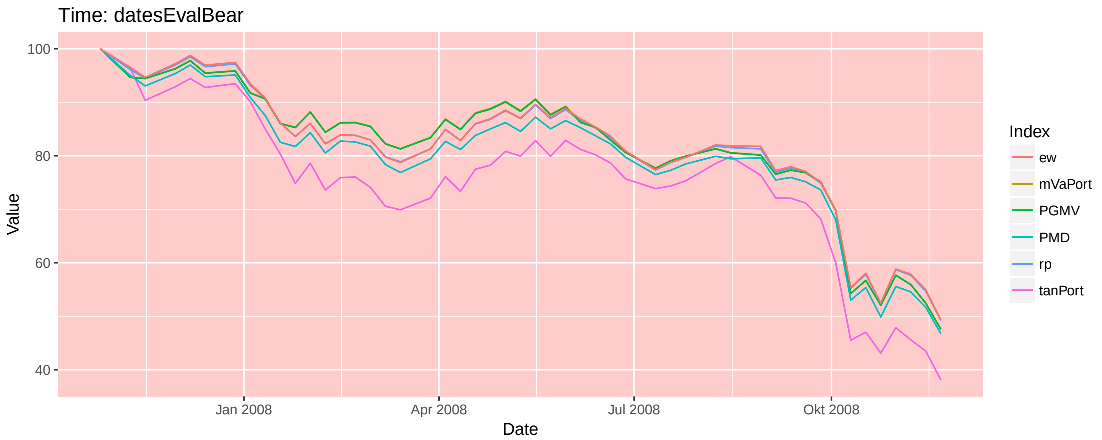


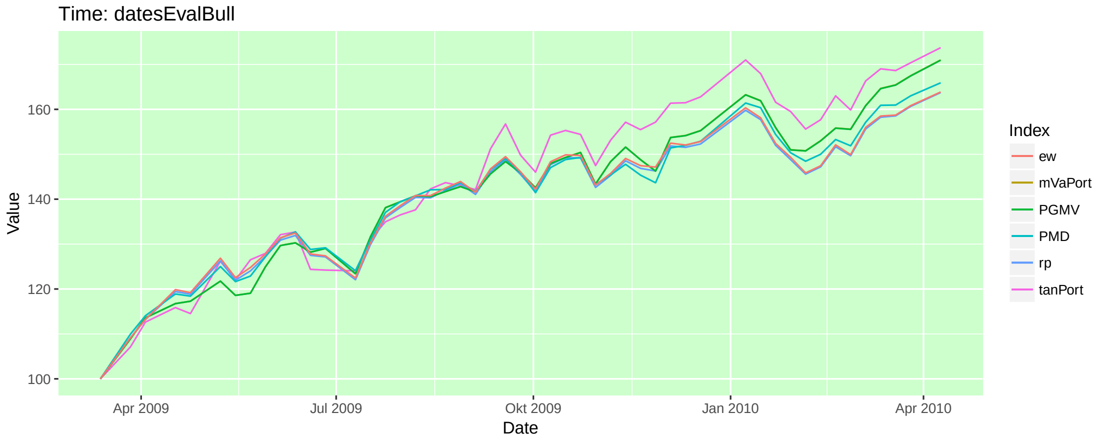


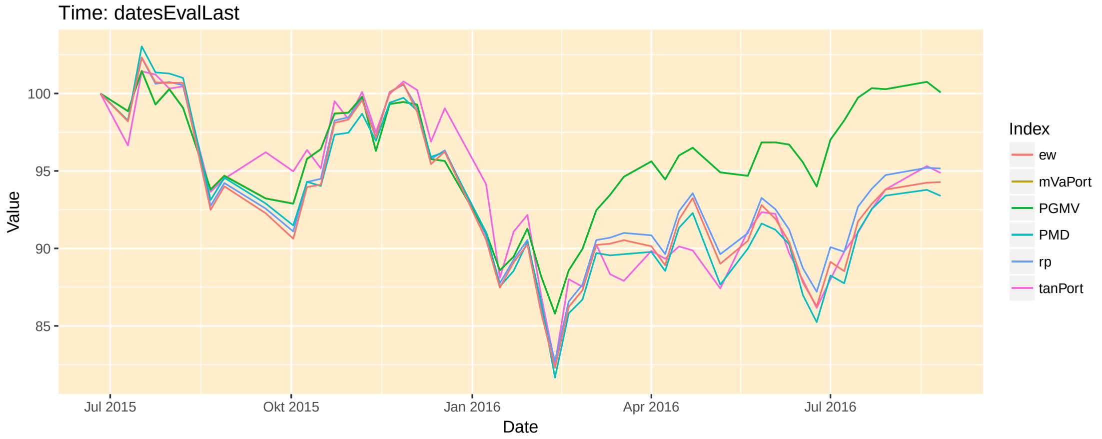
1.2.2 Performance-Classic



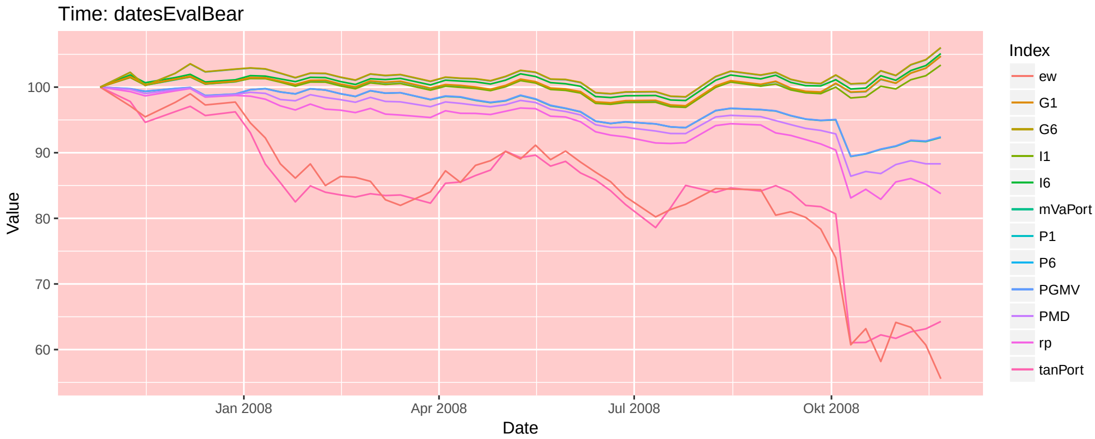
1.2.3 Performance-Classic-No-Risk-Free

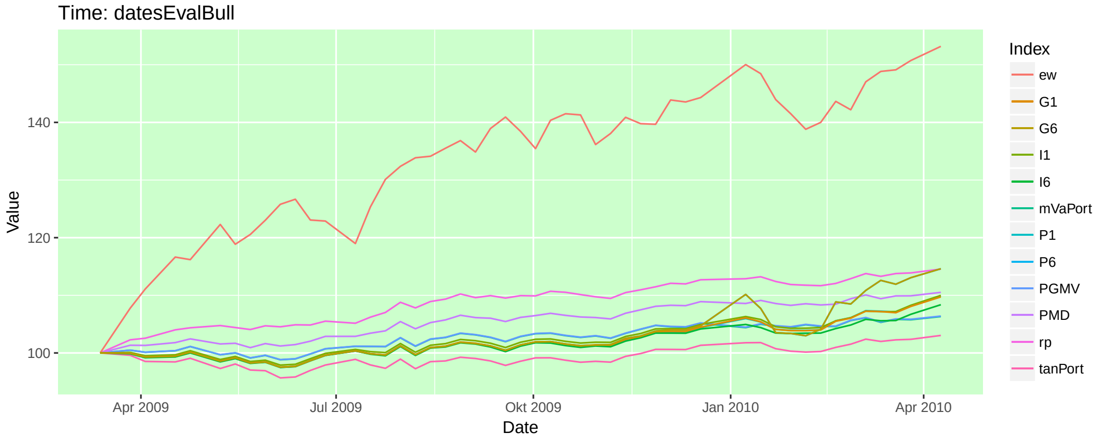


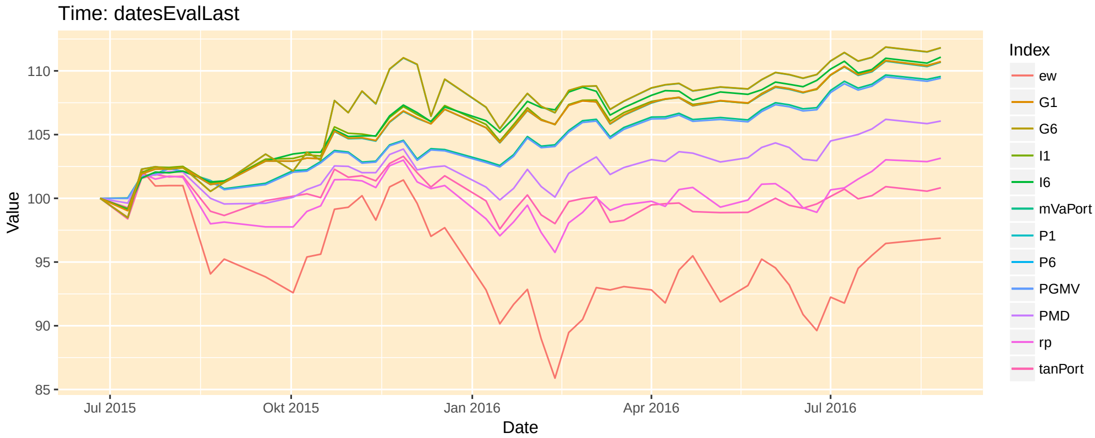




1.2.4 Performance-All







1.3 Analysis

1.3.1 Summary-Sentix

datesEvalBear

	P1	P6	I1	I6	G1	G6
Mean Return (an)	0.05	0.07	0.04	0.06	0.05	0.07
Volatility (an)	0.07	0.07	0.06	0.07	0.07	0.07
Sharpe Ratio (an)	0.79	0.89	0.59	0.84	0.78	0.90

datesEvalBull

	P1	P6	I1	I6	G1	G6
Mean Return (an)	0.11	0.16	0.11	0.09	0.11	0.16
Volatility (an)	0.06	0.10	0.05	0.05	0.06	0.10
Sharpe Ratio (an)	1.89	1.59	2.01	1.71	1.85	1.59

datesEvalLast

	P1	P6	I1	I6	G1	G6
Mean Return (an)	0.12	0.13	0.12	0.12	0.12	0.13
Volatility (an)	0.06	0.11	0.06	0.06	0.06	0.11
Sharpe Ratio (an)	1.84	1.25	1.81	2.06	1.83	1.25

1.3.2 Summary-Classic

datesEvalBear

	tanPort	mVaPort	rp	PGMV	PMD	ew
Mean Return (an)	-0.34	-0.08	-0.17	-0.08	-0.12	-0.44
Volatility (an)	0.29	0.08	0.11	0.08	0.09	0.29
Sharpe Ratio (an)	-1.19	-1.00	-1.54	-0.99	-1.37	-1.51

datesEvalBull

	tanPort	mVaPort	rp	PGMV	PMD	ew
Mean Return (an)	0.03	0.07	0.16	0.07	0.11	0.60
Volatility (an)	0.06	0.05	0.04	0.05	0.04	0.18
Sharpe Ratio (an)	0.61	1.48	3.50	1.51	2.75	3.35

datesEvalLast

	tanPort	mVaPort	rp	PGMV	PMD	ew
Mean Return (an)	0.01	0.10	0.04	0.10	0.07	-0.02
Volatility (an)	0.08	0.05	0.09	0.05	0.06	0.17
Sharpe Ratio (an)	0.15	2.10	0.42	2.07	1.04	-0.11

1.3.3 Summary-Classic-No-Risk-Free

datesEvalBear

	tanPort	mVaPort	rp	PGMV	PMD	ew
Mean Return (an)	-0.61	-0.52	-0.50	-0.52	-0.52	-0.50
Volatility (an)	0.41	0.34	0.34	0.34	0.35	0.34
Sharpe Ratio (an)	-1.50	-1.52	-1.45	-1.52	-1.50	-1.44

datesEvalBull

	tanPort	mVaPort	rp	PGMV	PMD	ew
Mean Return (an)	0.84	0.80	0.72	0.80	0.75	0.73
Volatility (an)	0.23	0.20	0.21	0.20	0.21	0.21
Sharpe Ratio (an)	3.60	3.94	3.41	3.93	3.56	3.38

datesEvalLast

	tanPort	mVaPort	rp	PGMV	PMD	ew
Mean Return (an)	-0.03	0.01	-0.03	0.01	-0.05	-0.04
Volatility (an)	0.21	0.15	0.19	0.15	0.20	0.20
Sharpe Ratio (an)	-0.16	0.08	-0.17	0.08	-0.25	-0.20

1.3.4 SummaryAll

datesEvalBear

	tanPort	mVaPort	rp	PGMV	PMD	ew	P1	P6	I1	I6
Mean Return (an)	-0.34	-0.08	-0.17	-0.08	-0.12	-0.44	0.05	0.07	0.04	0.06
Volatility (an)	0.29	0.08	0.11	0.08	0.09	0.29	0.07	0.07	0.06	0.07
Sharpe Ratio (an)	-1.19	-1.00	-1.54	-0.99	-1.37	-1.51	0.79	0.89	0.59	0.84

datesEvalBull

	tanPort	mVaPort	rp	PGMV	PMD	ew	P1	P6	I1	I6
Mean Return (an)	0.03	0.07	0.16	0.07	0.11	0.60	0.11	0.16	0.11	0.09
Volatility (an)	0.06	0.05	0.04	0.05	0.04	0.18	0.06	0.10	0.05	0.05
Sharpe Ratio (an)	0.61	1.48	3.50	1.51	2.75	3.35	1.89	1.59	2.01	1.71

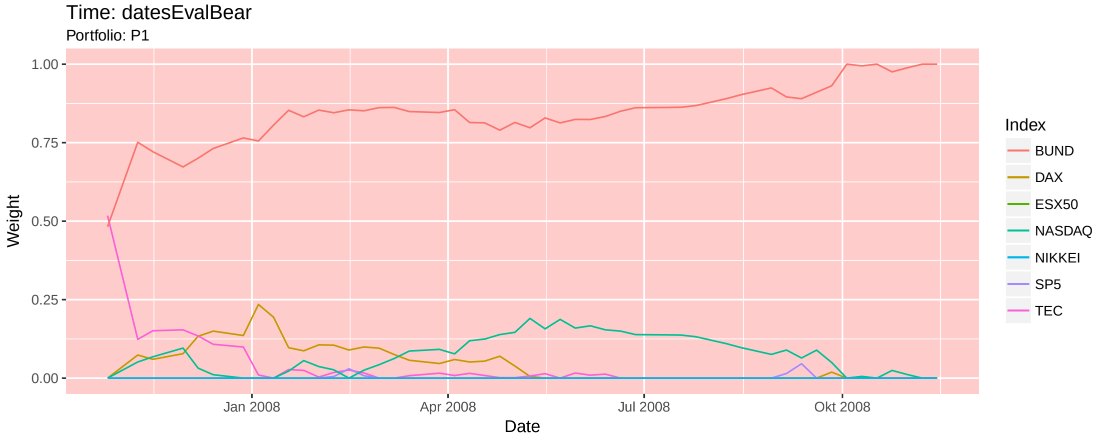
datesEvalLast

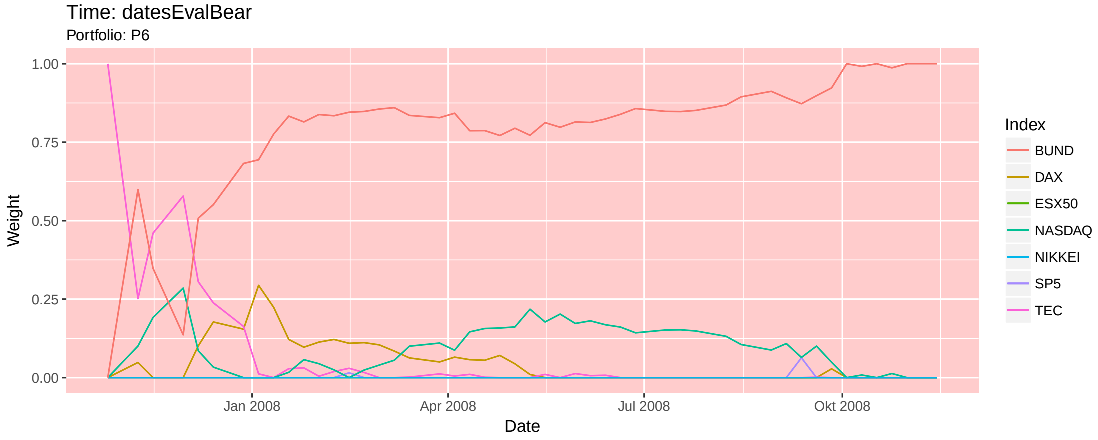
	tanPort	mVaPort	rp	PGMV	PMD	ew	P1	P6	I1	I6
Mean Return (an)	0.01	0.10	0.04	0.10	0.07	-0.02	0.12	0.13	0.12	0.12
Volatility (an)	0.08	0.05	0.09	0.05	0.06	0.17	0.06	0.11	0.06	0.06
Sharpe Ratio (an)	0.15	2.10	0.42	2.07	1.04	-0.11	1.84	1.25	1.81	2.06

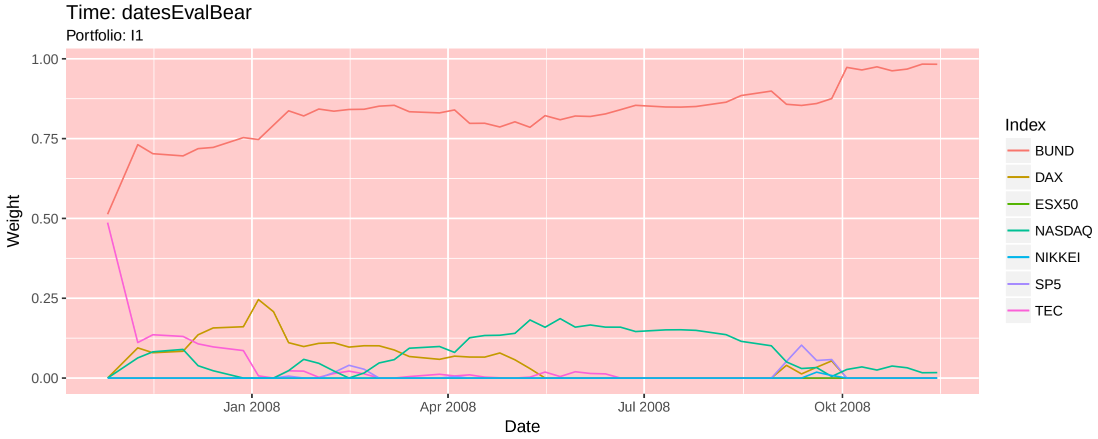
1.4 Weights

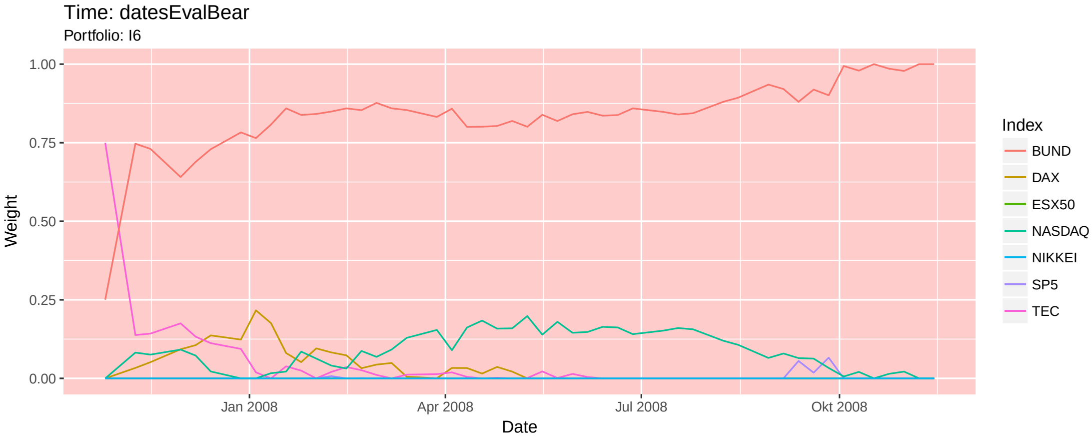
1.4.1 Weights-Sentix

Weights-Sentix - datesEvalBear





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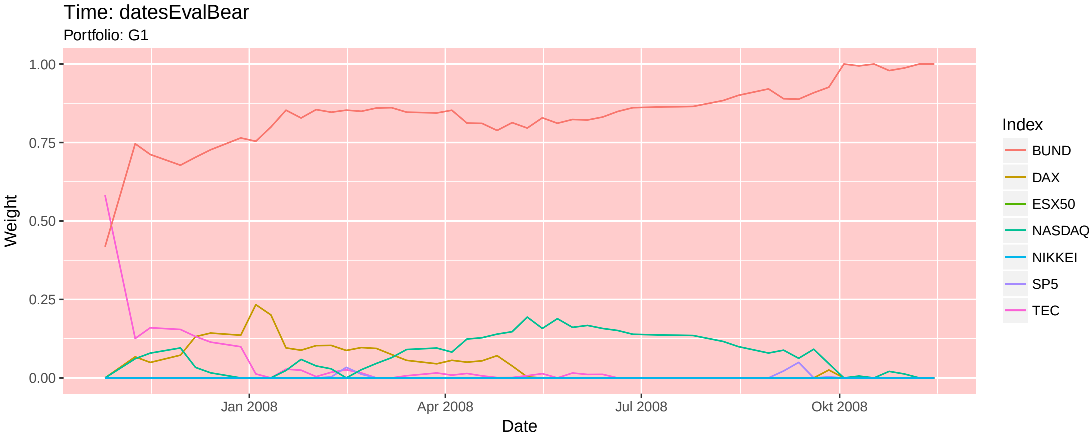
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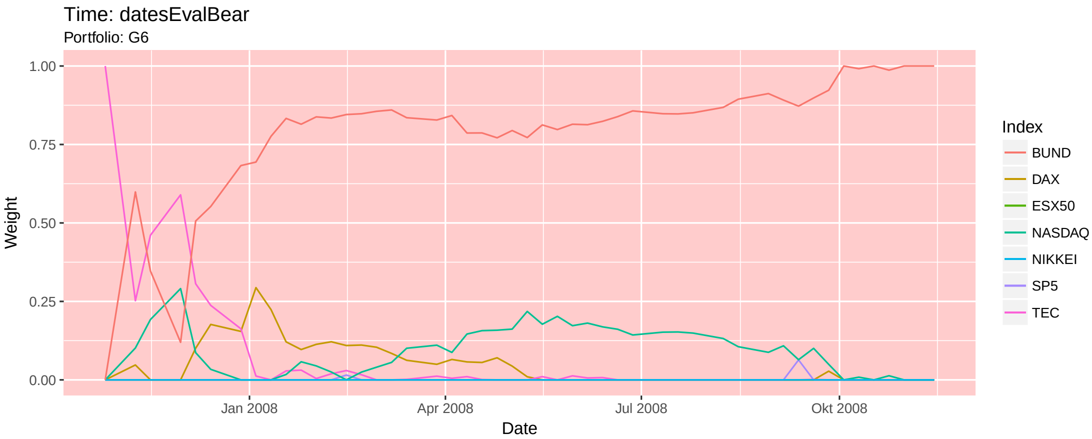
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NASDAQ
NIKKEI
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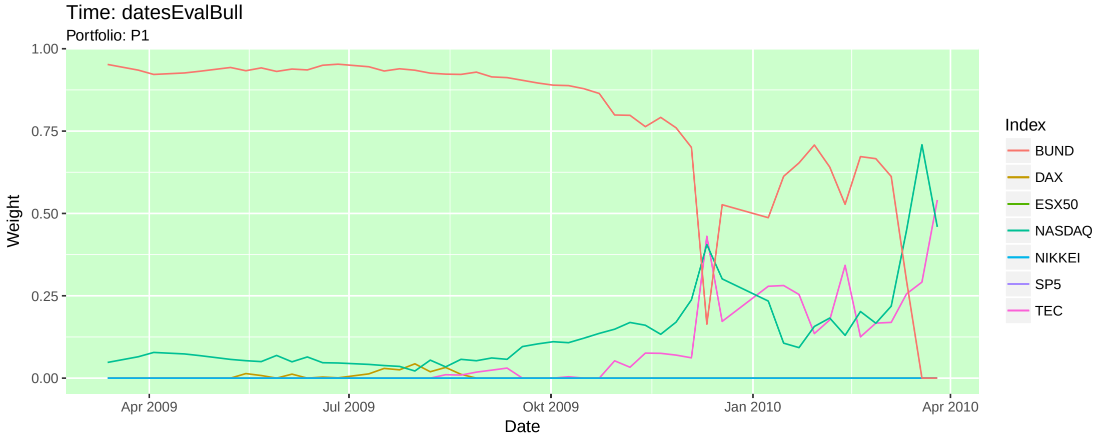
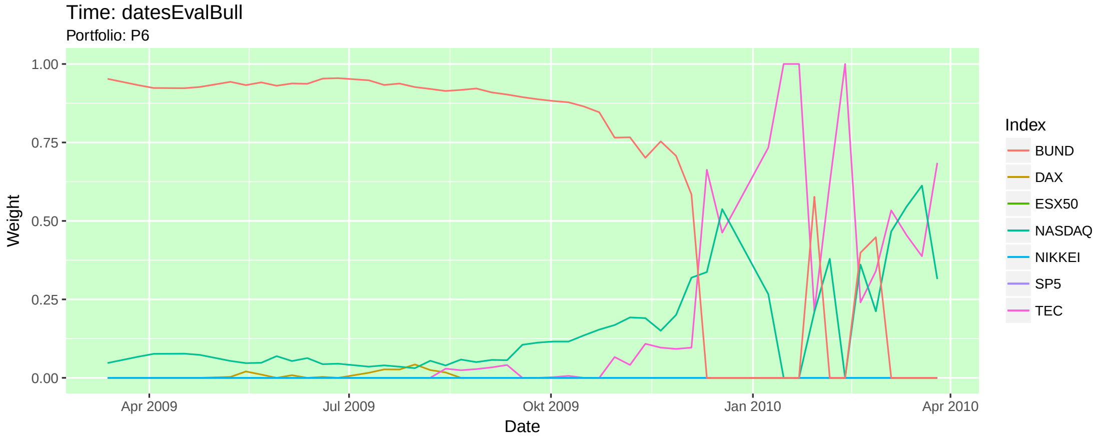
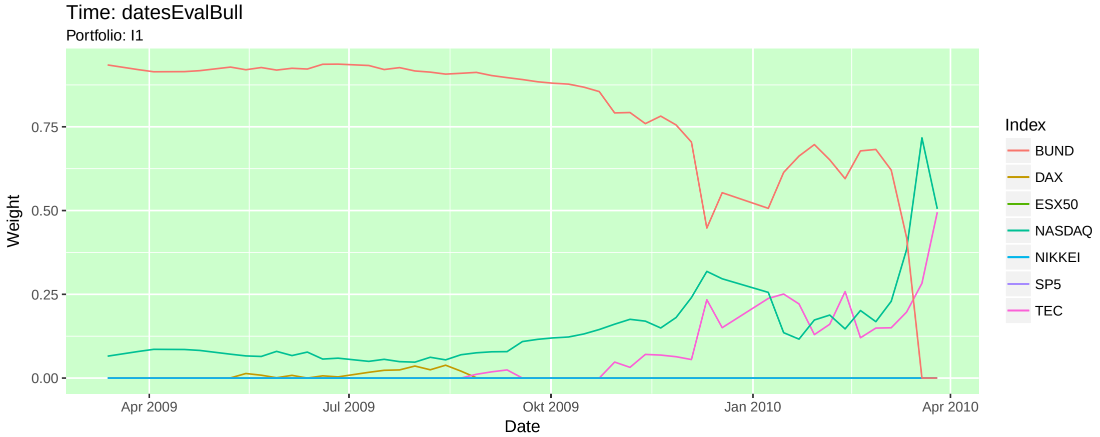
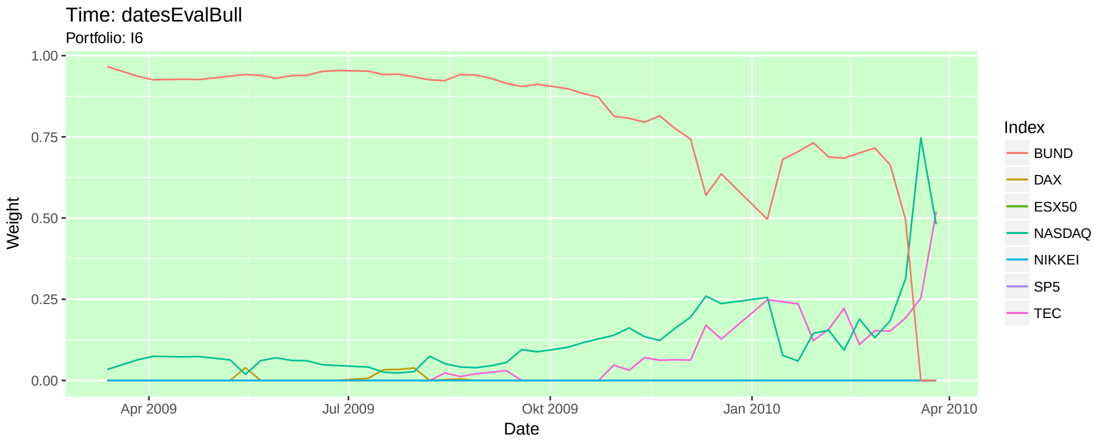
Weights-Sentix - datesEvalBull





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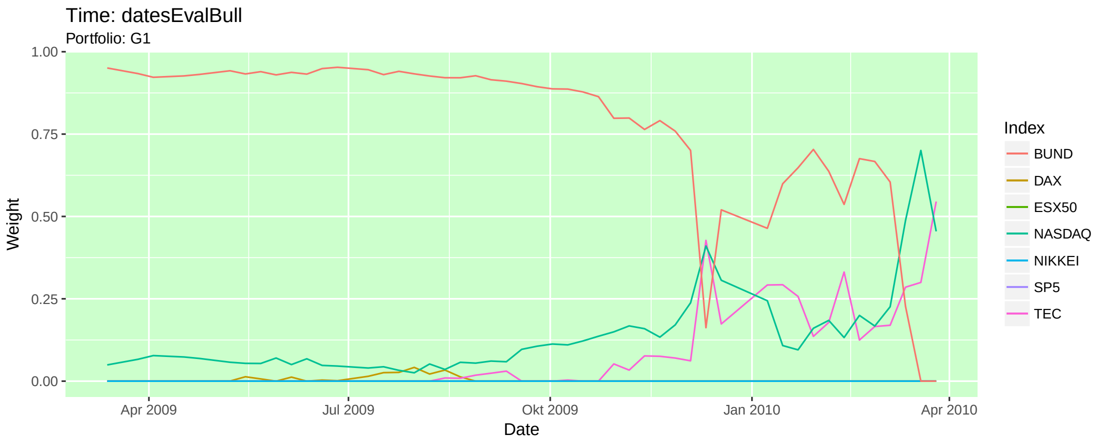
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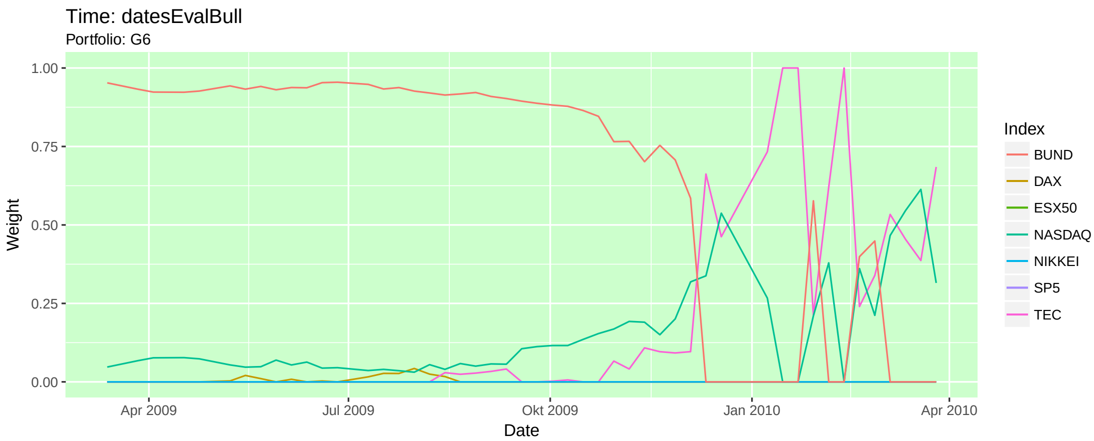
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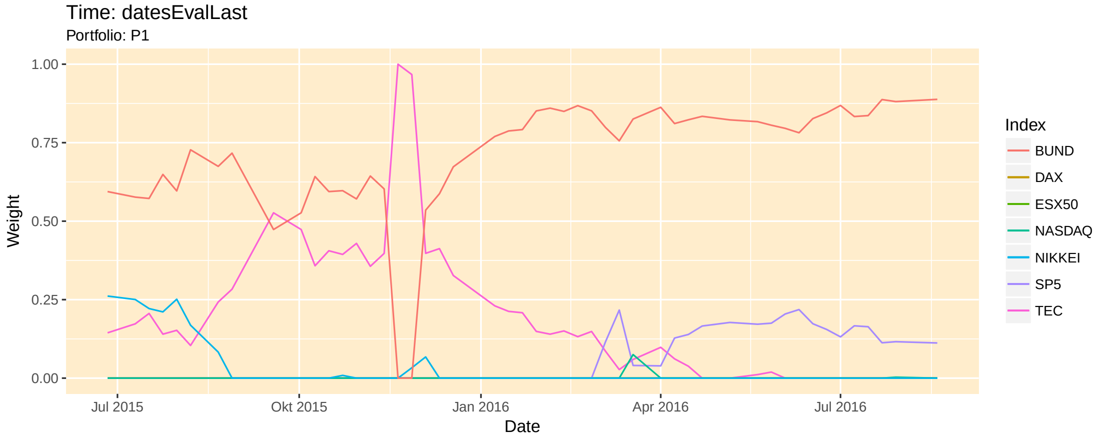
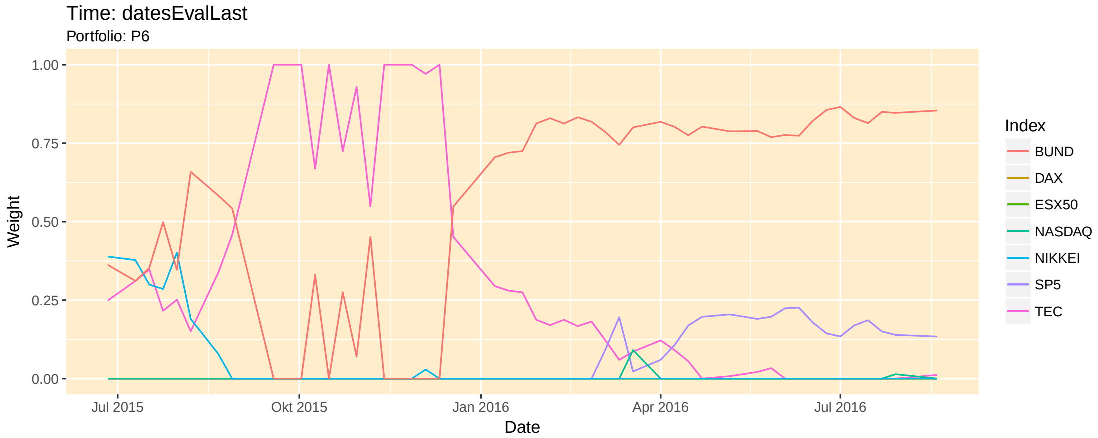
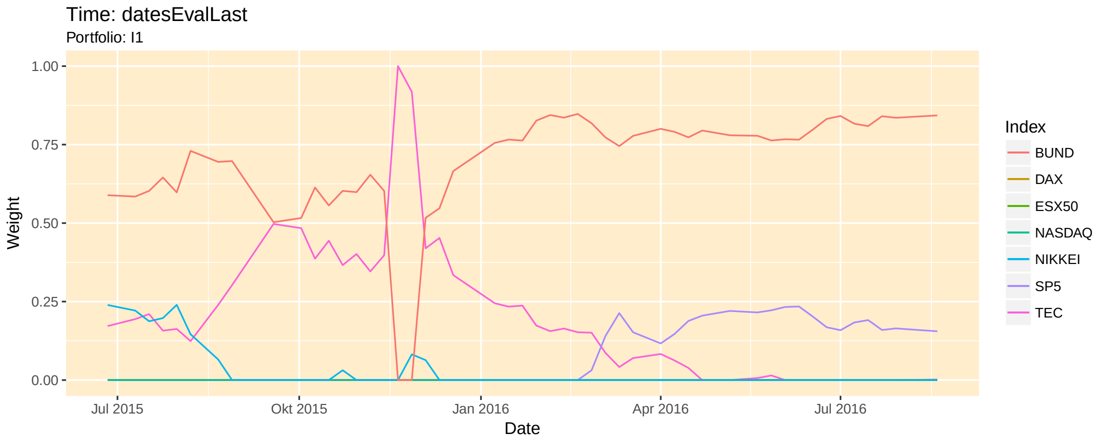
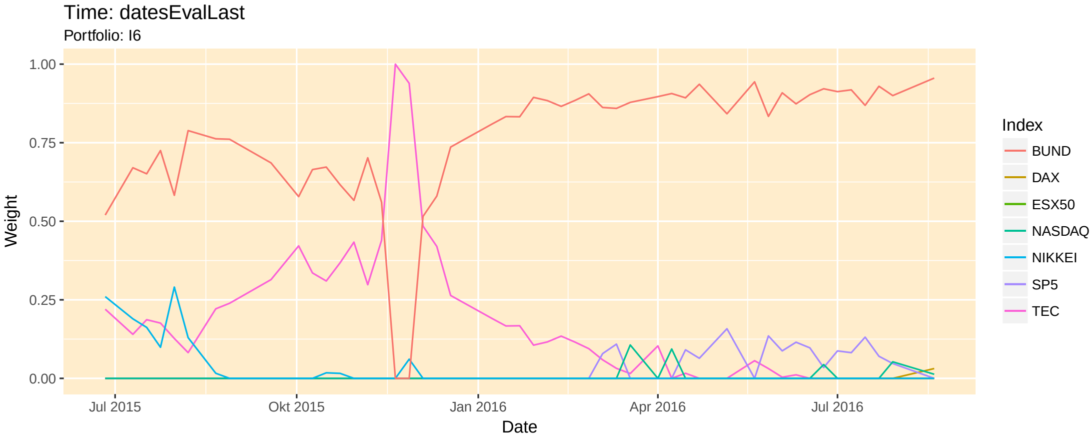
Weights-Sentix - datesEvalLast





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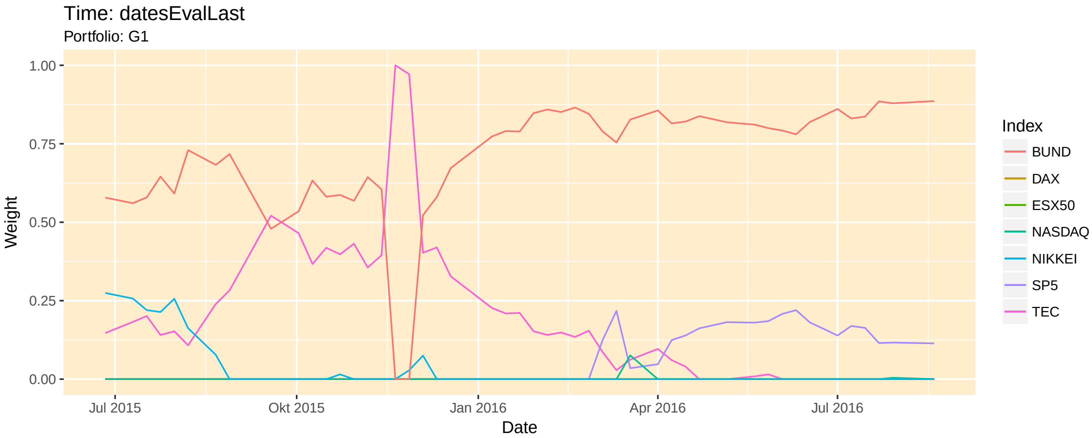
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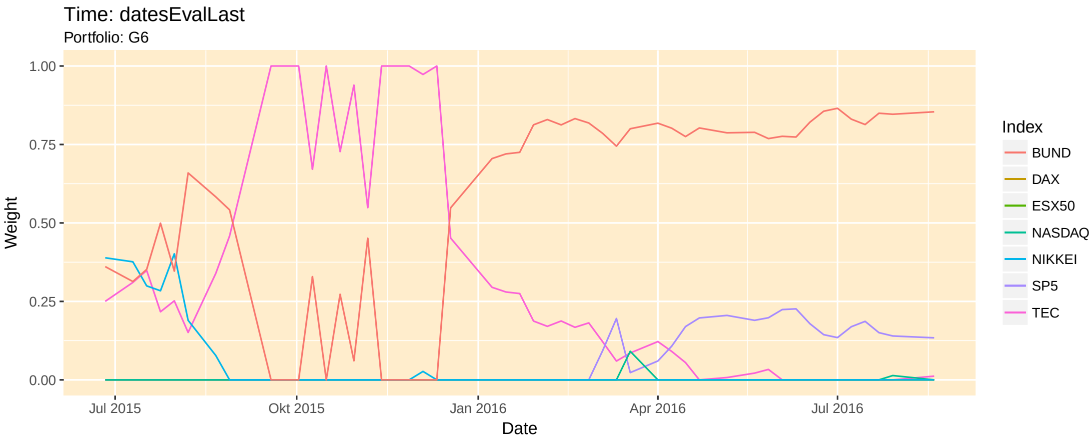
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Jan 2016
Apr 2016
Jul 2016
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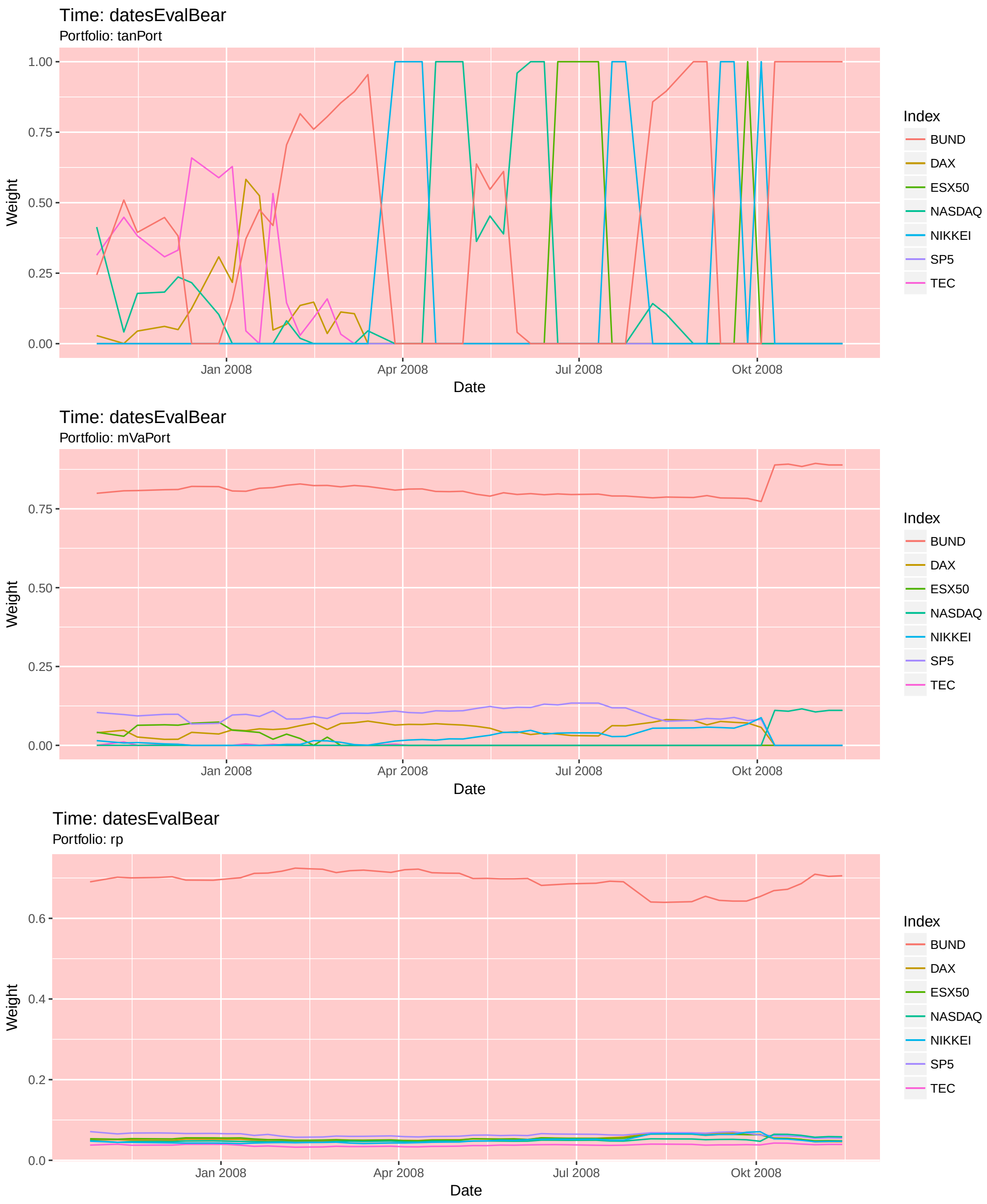
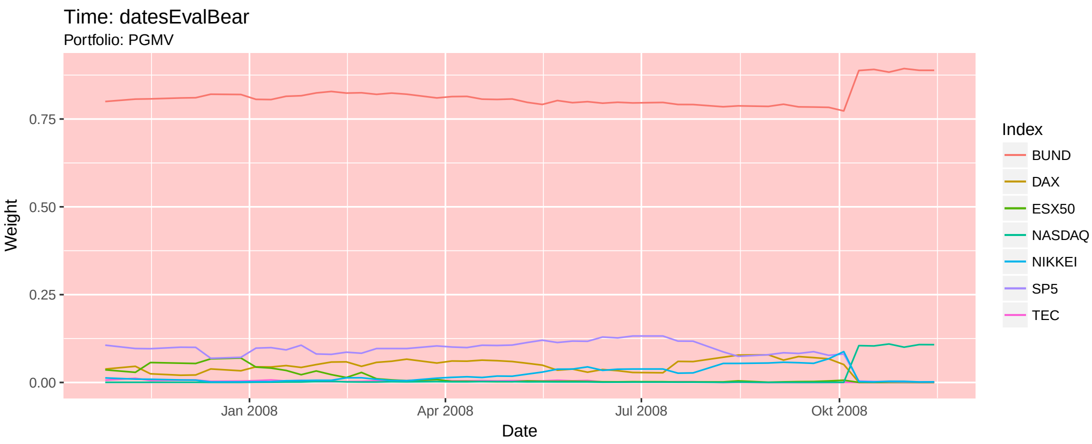
NASDAQ
NIKKEI
SP5
TEC

1.4.2 Weights-Classic

Weights-Classic - datesEvalBear

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Jul 2008
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Date
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ESX50
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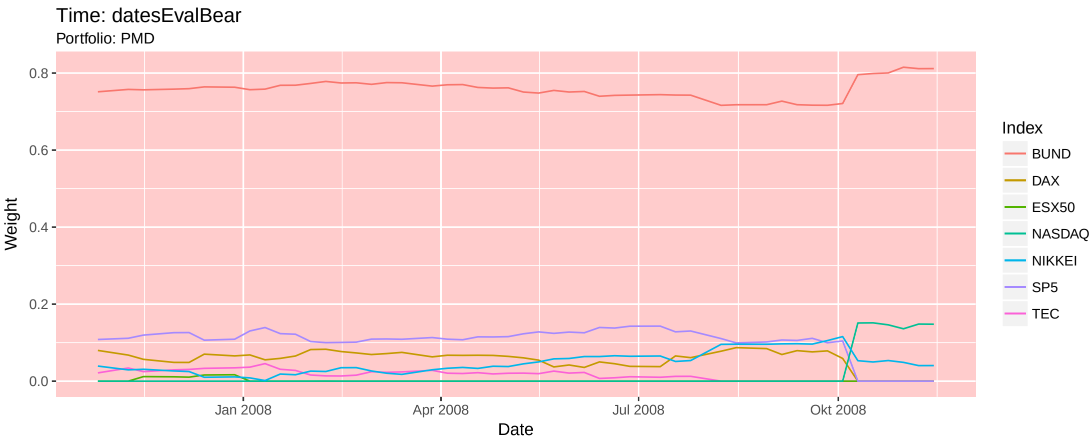
NIKKEI
SP5
TEC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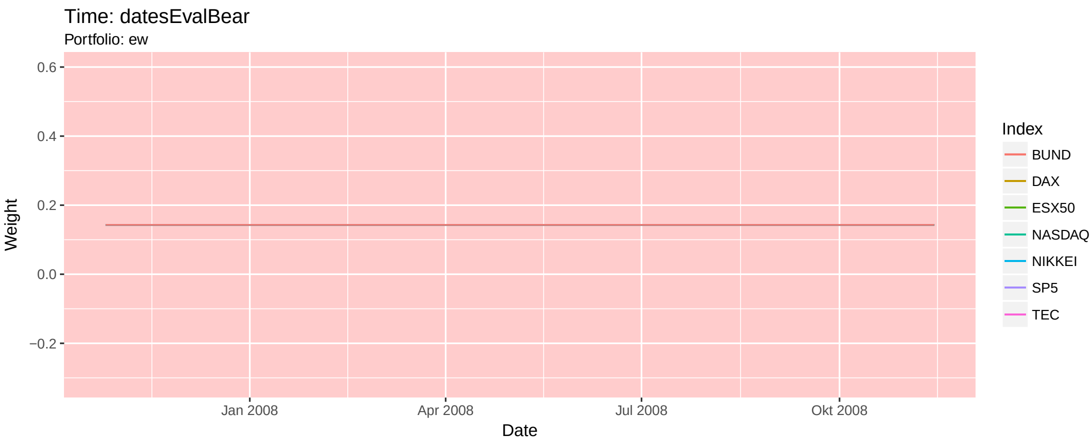
NIKKEI
SP5
TEC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Jan 2008
Apr 2008
Jul 2008
Okt 2008
Date
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BUND
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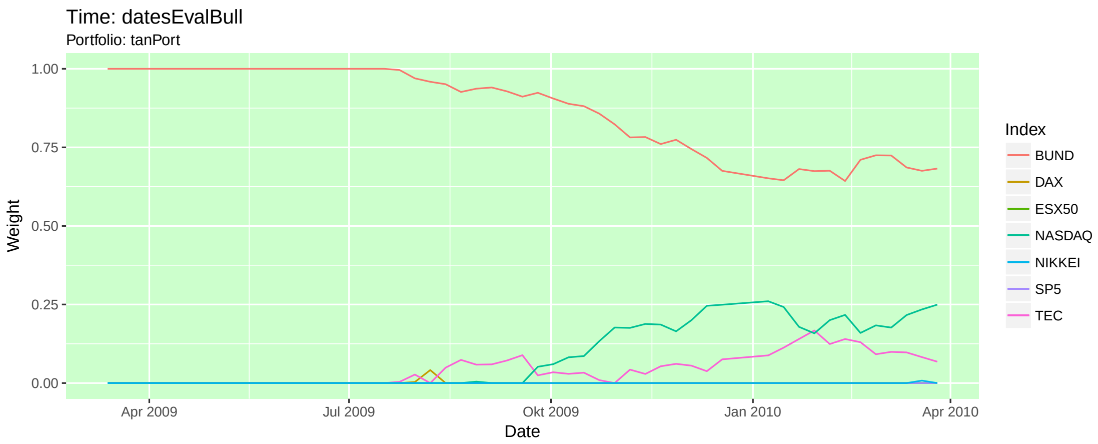
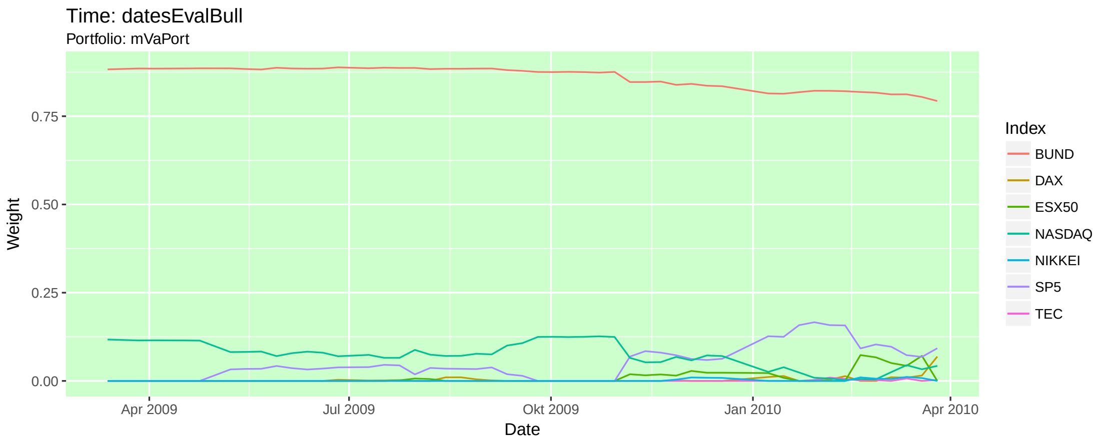
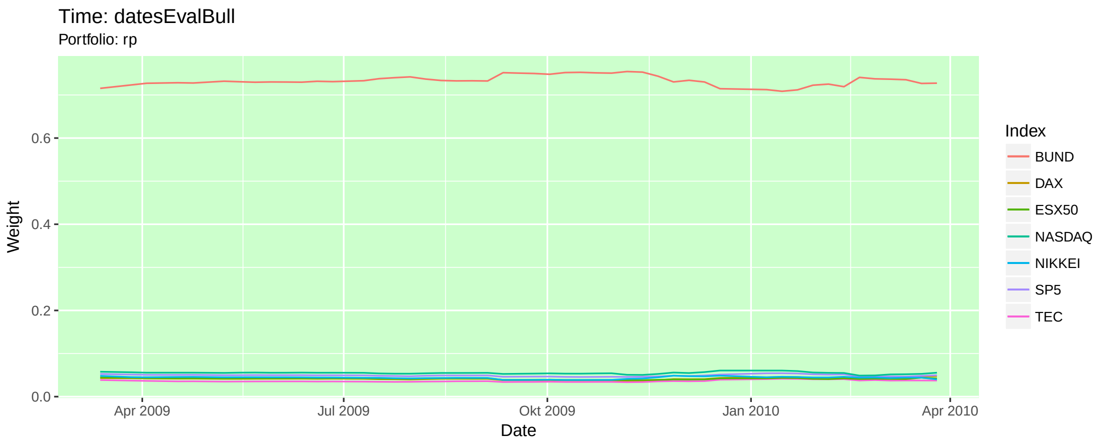
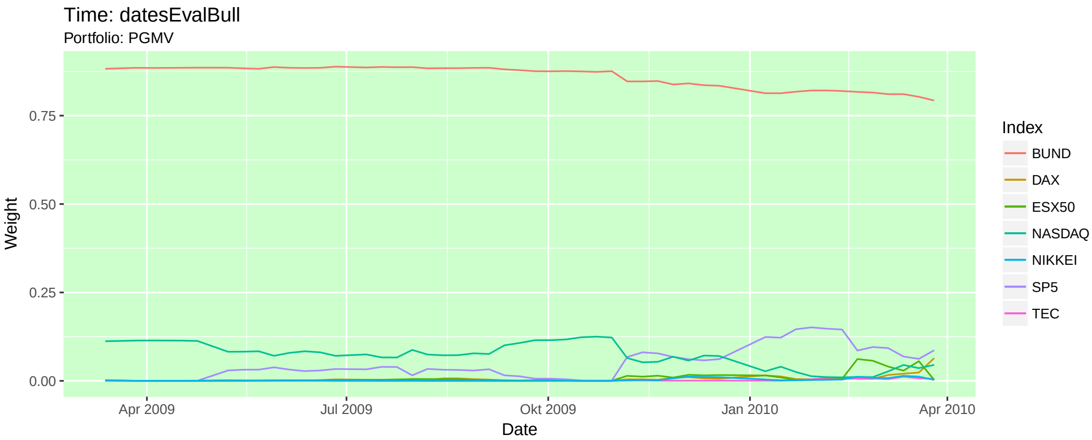
NASDAQ
NIKKEI
SP5
TEC

Weights-Classic - datesEvalBull





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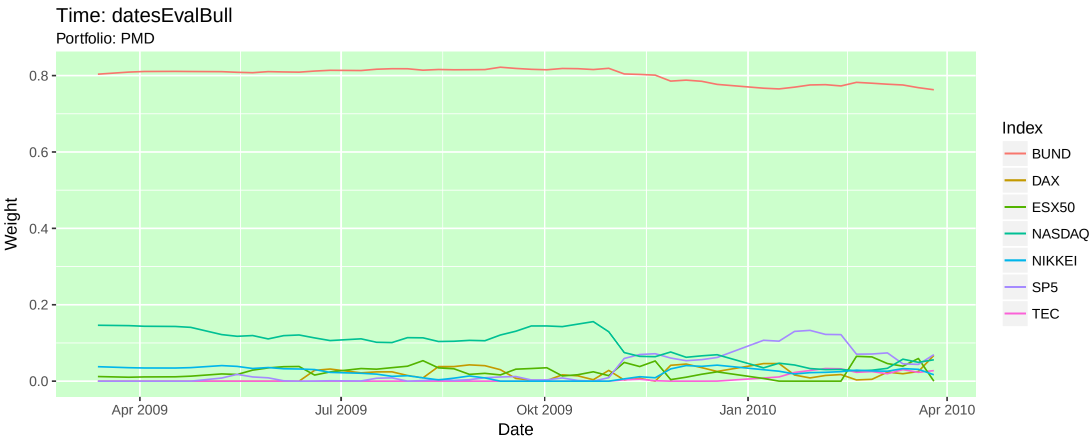
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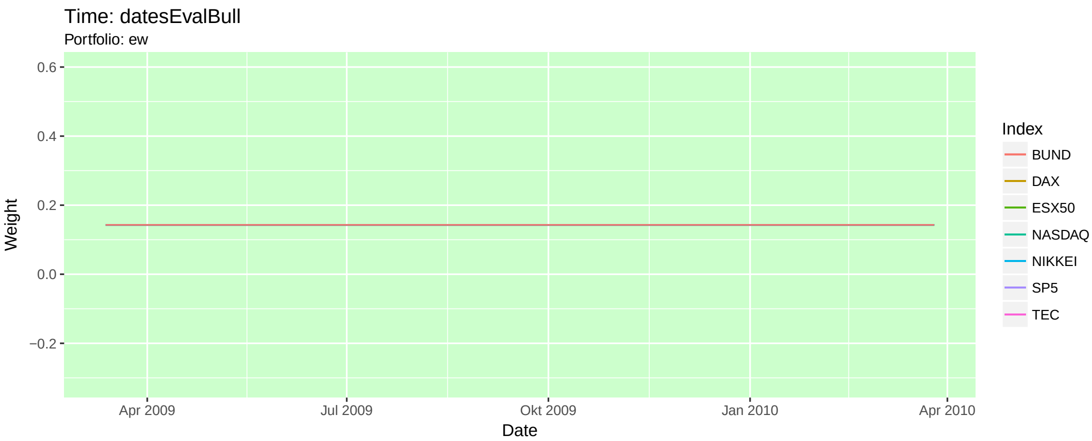
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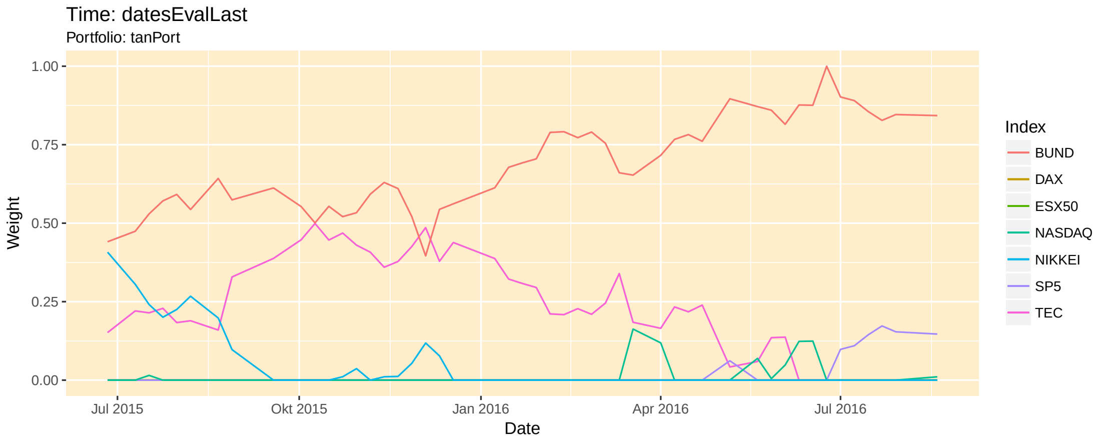
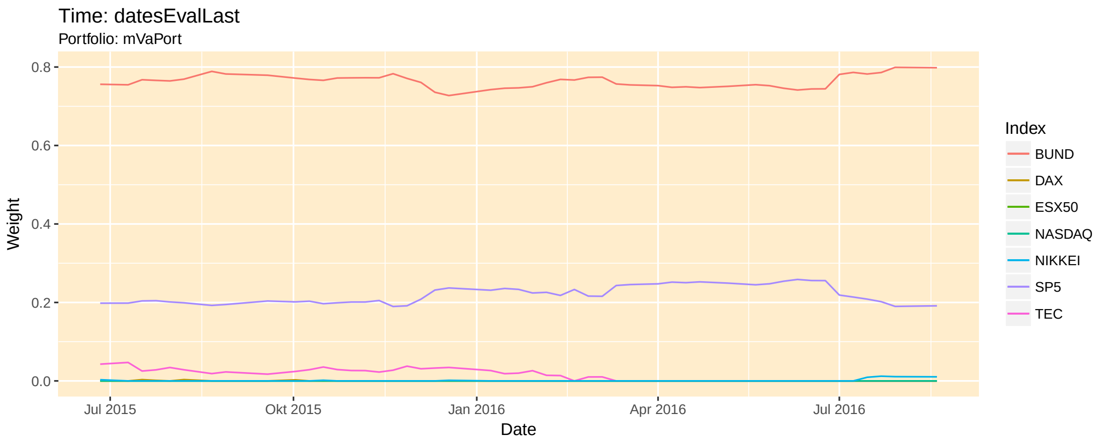
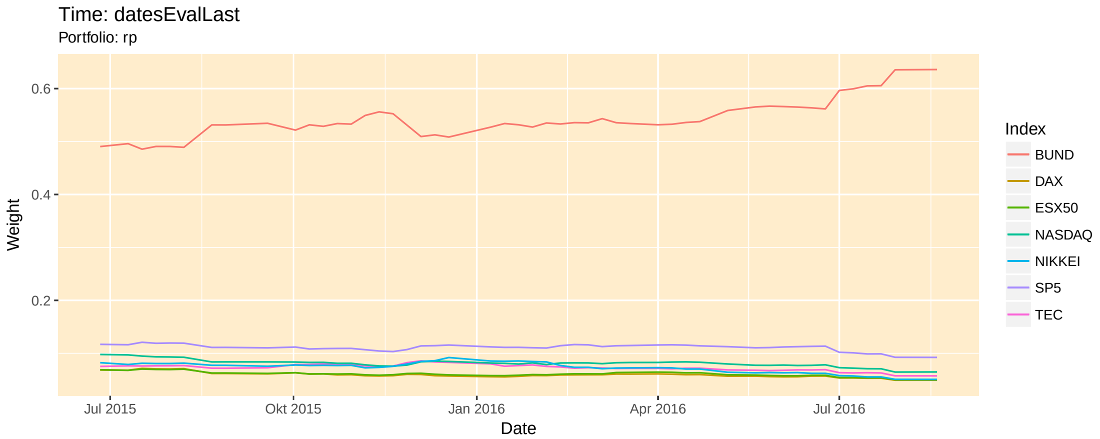
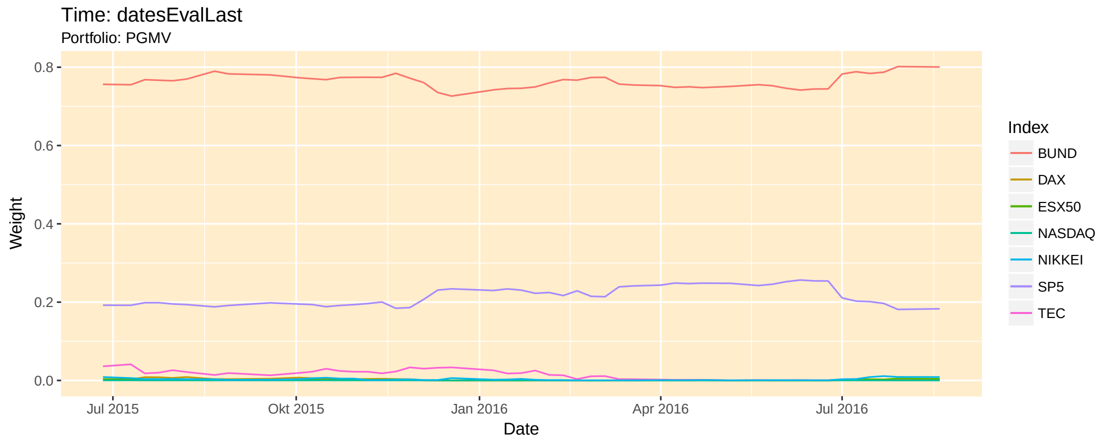
NASDAQ
NIKKEI
SP5
TEC

Weights-Classic - datesEvalLast





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Apr 2016
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SP5
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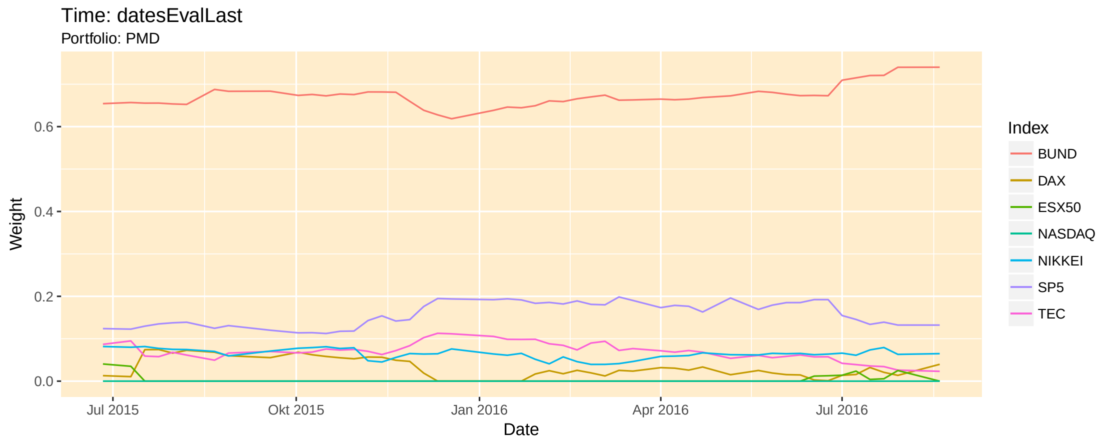
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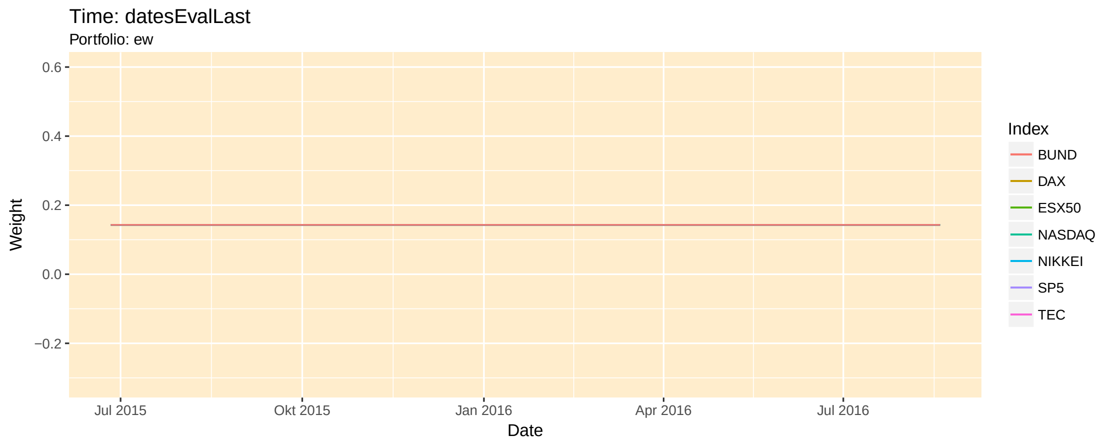
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Jan 2016
Apr 2016
Jul 2016
Date
Index
BUND
DAX
ESX50
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NIKKEI
SP5
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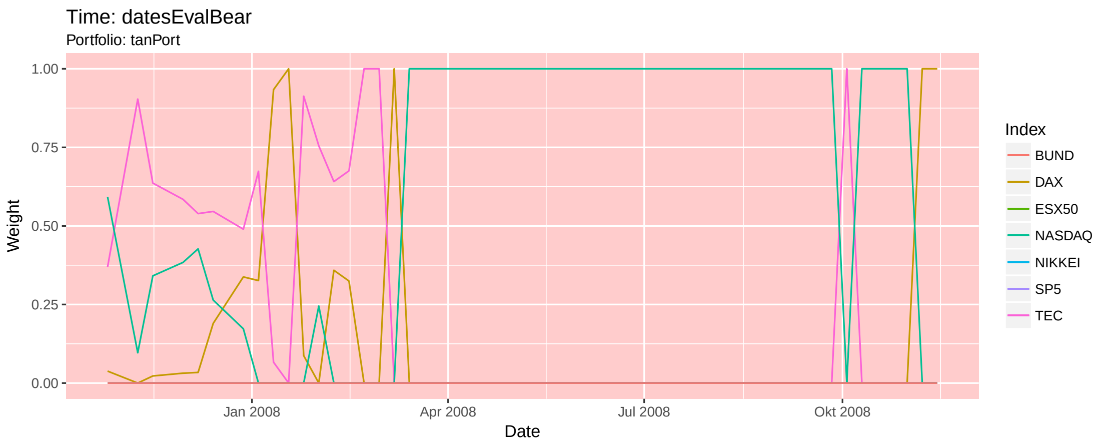
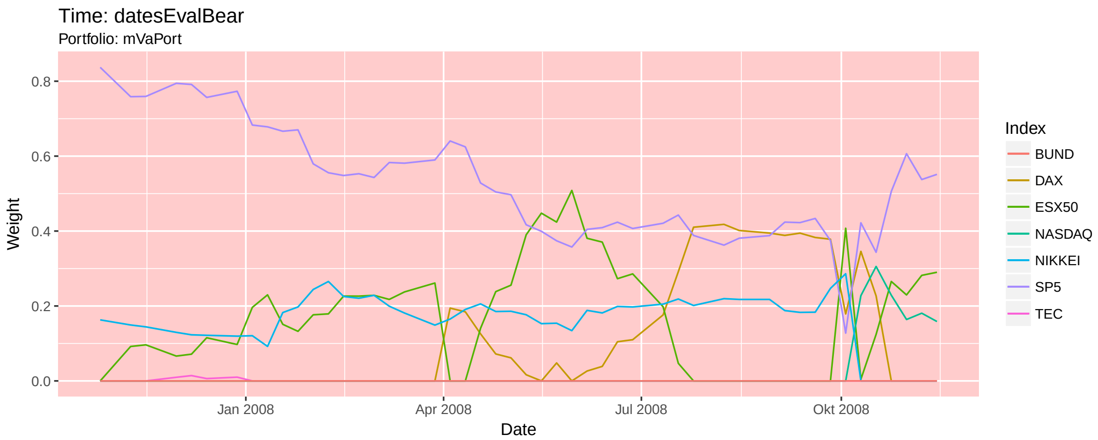
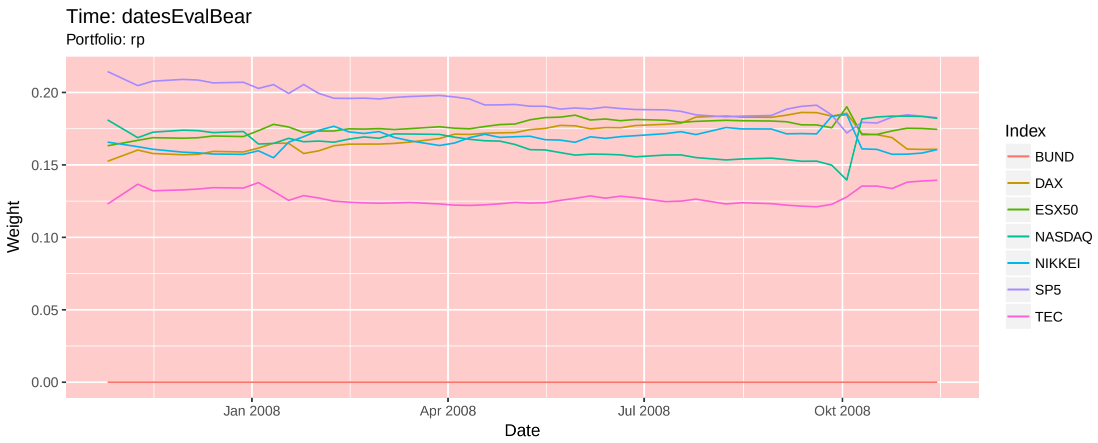
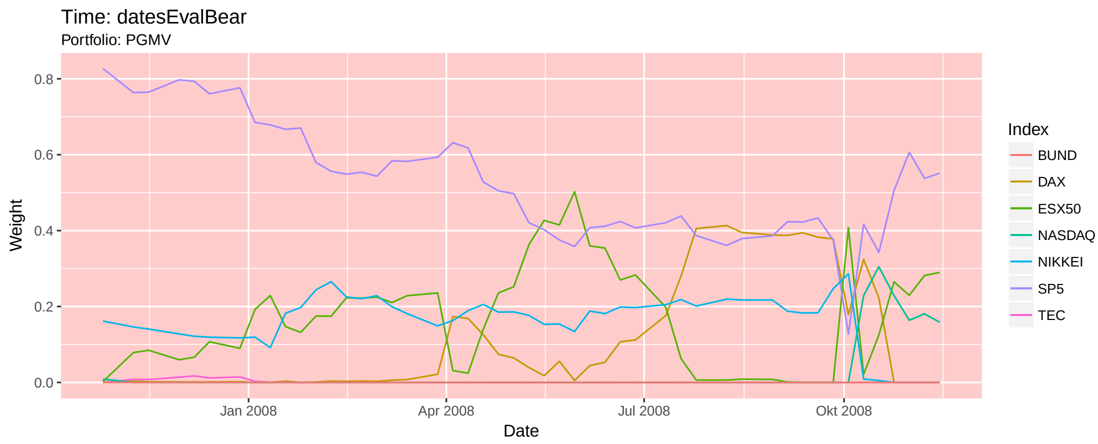
1.4.3 Weights-Classic-No-Risk-Free

Weights-Classic-No-Risk-Free - datesEvalBear





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NIKKEI
SP5
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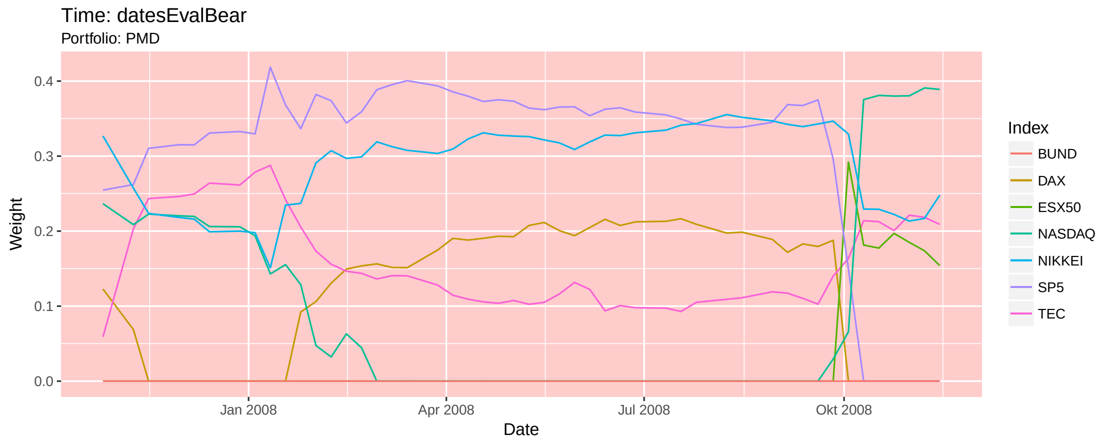
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SP5
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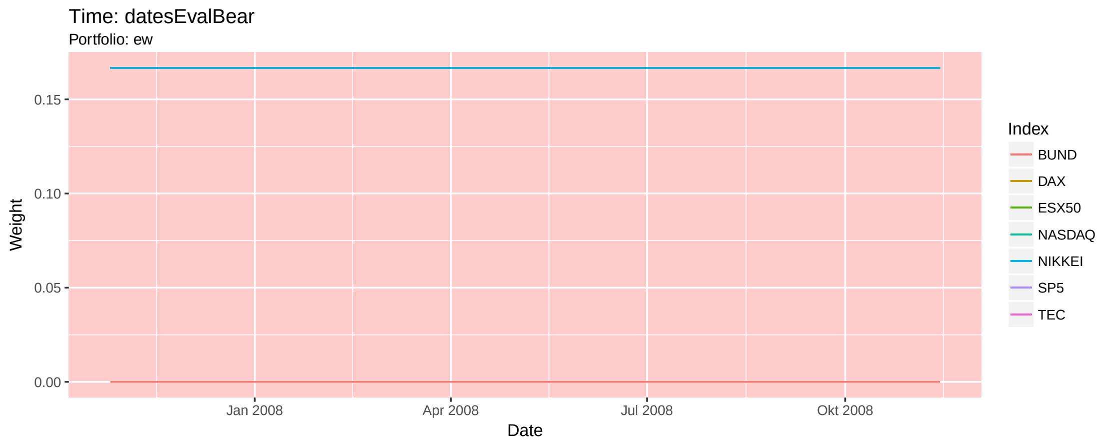
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NIKKEI
SP5
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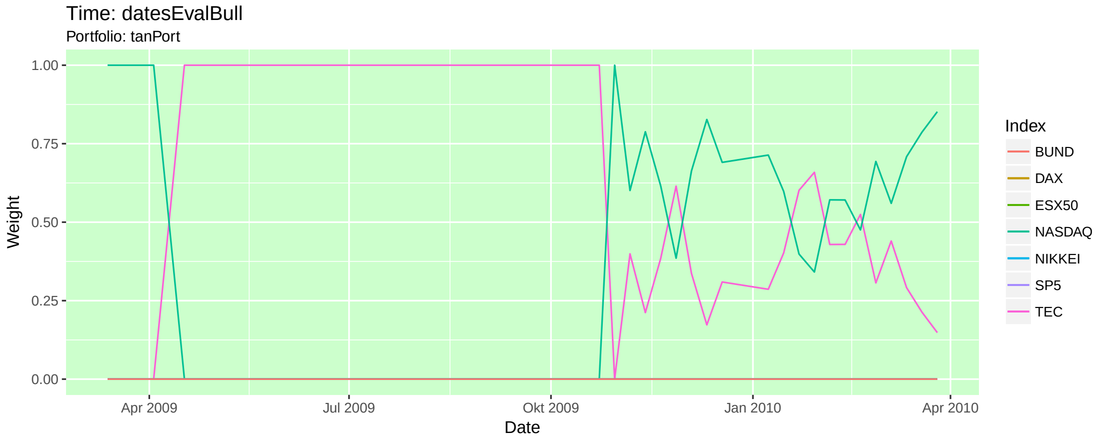
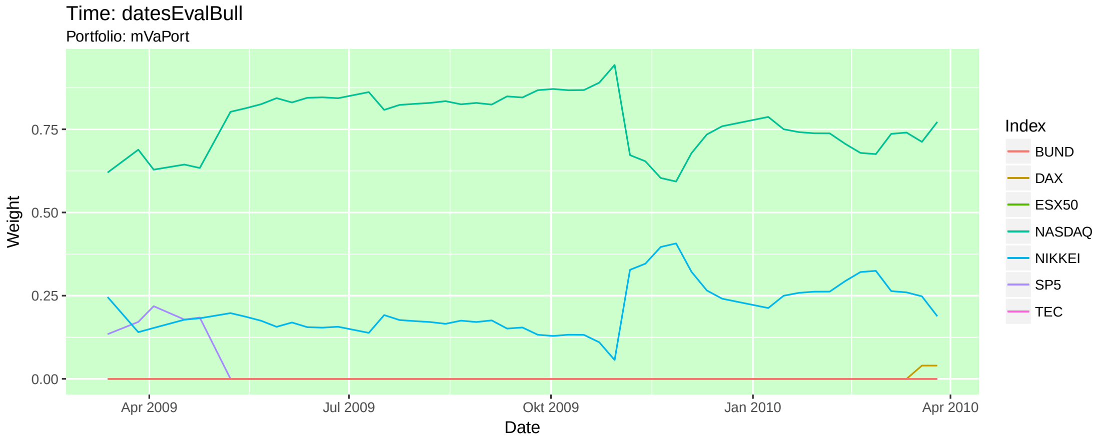
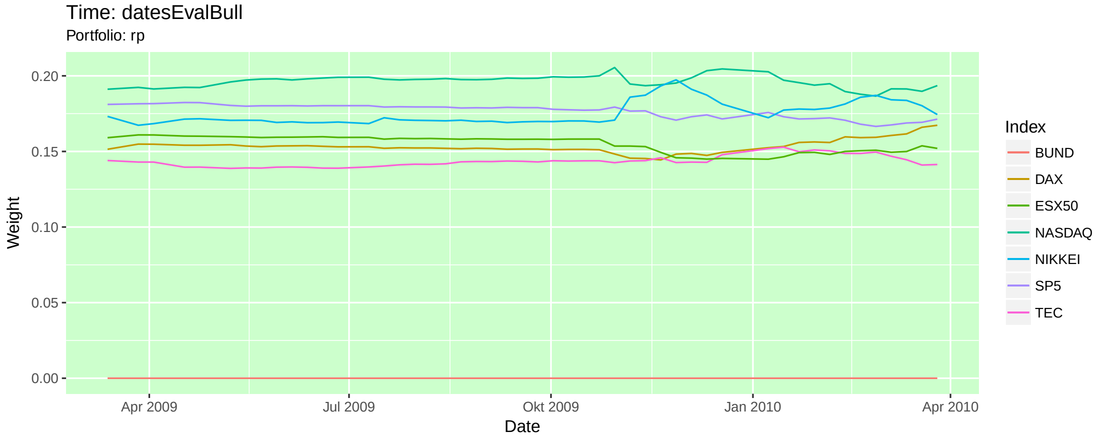
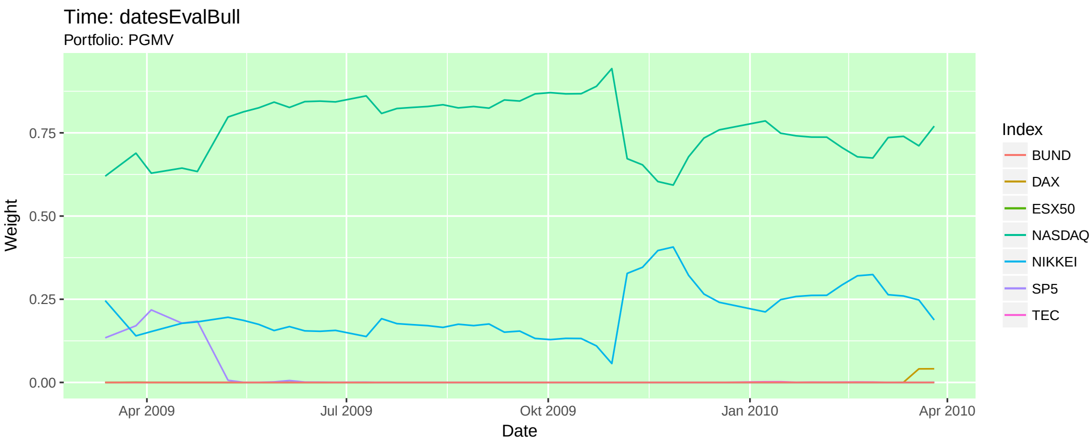
Weights-Classic-No-Risk-Free - datesEvalBull





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SP5
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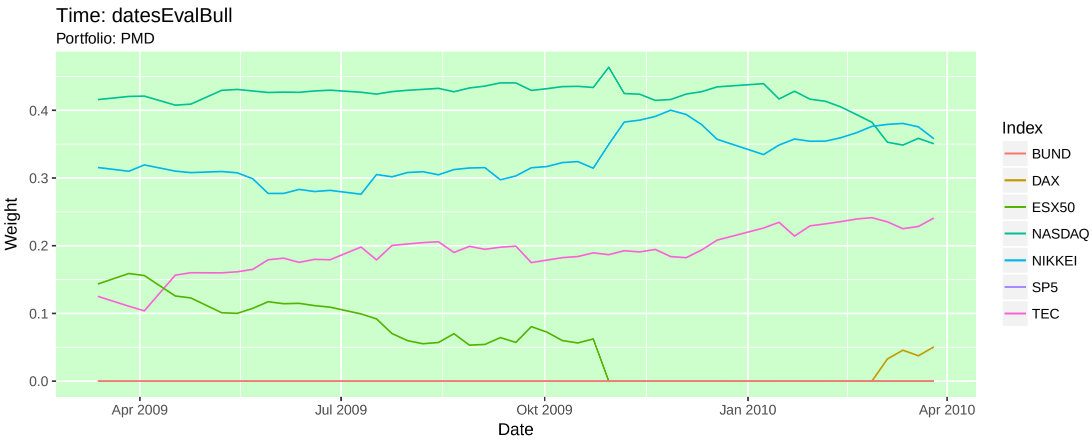
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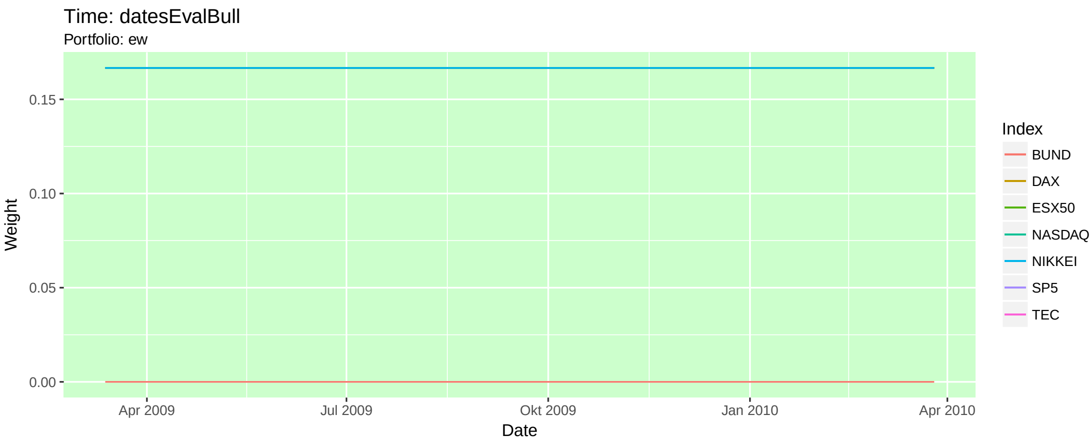
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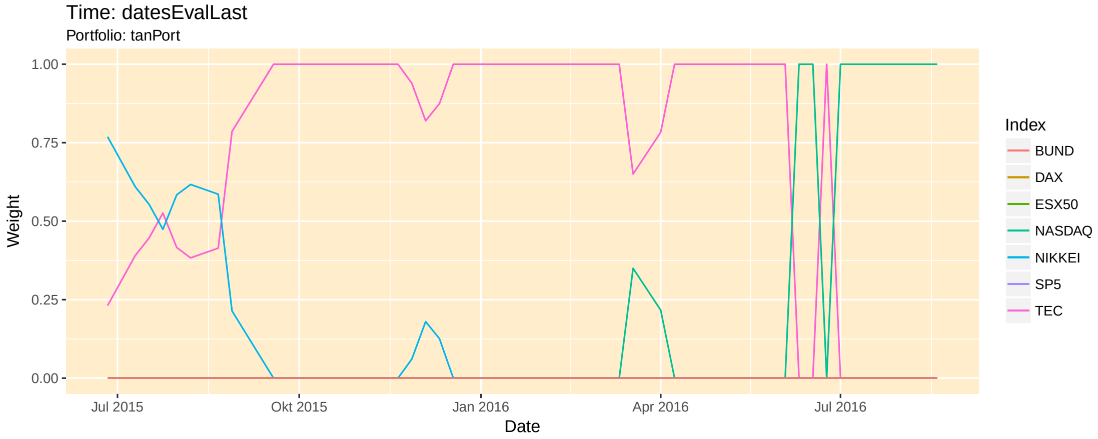
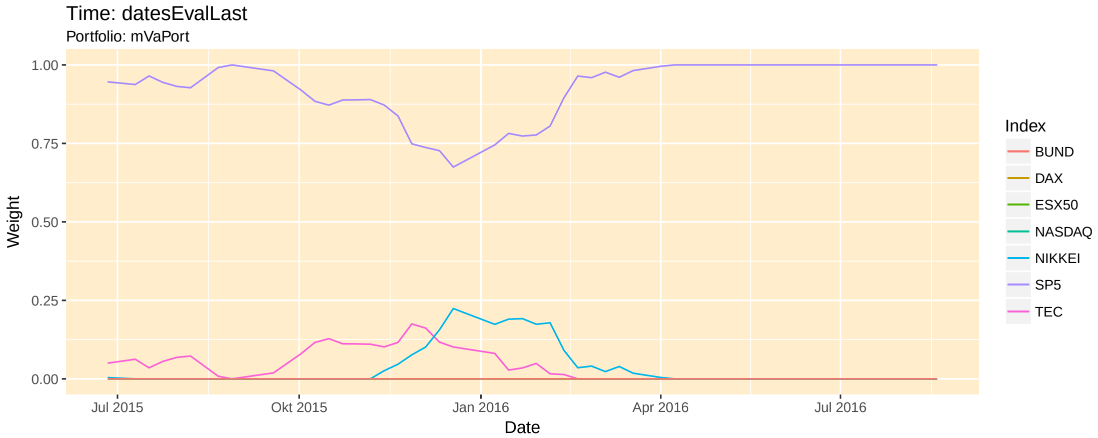
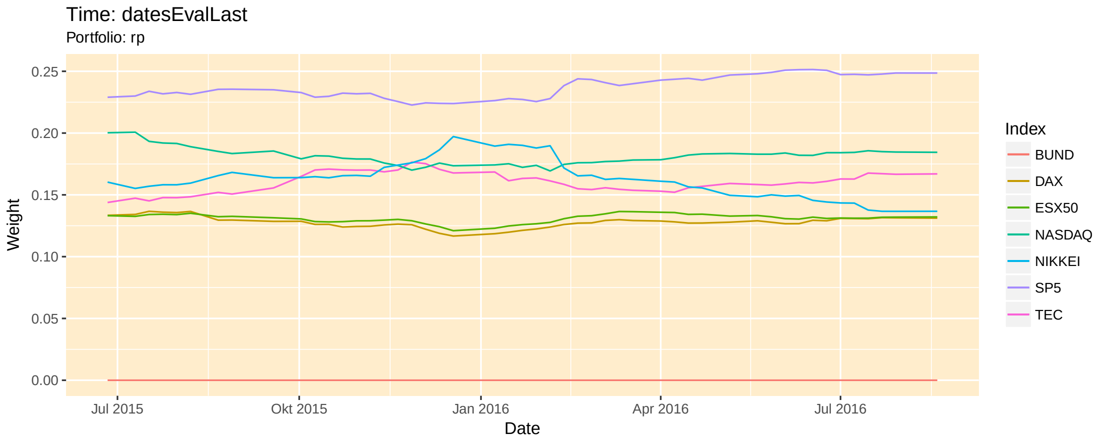
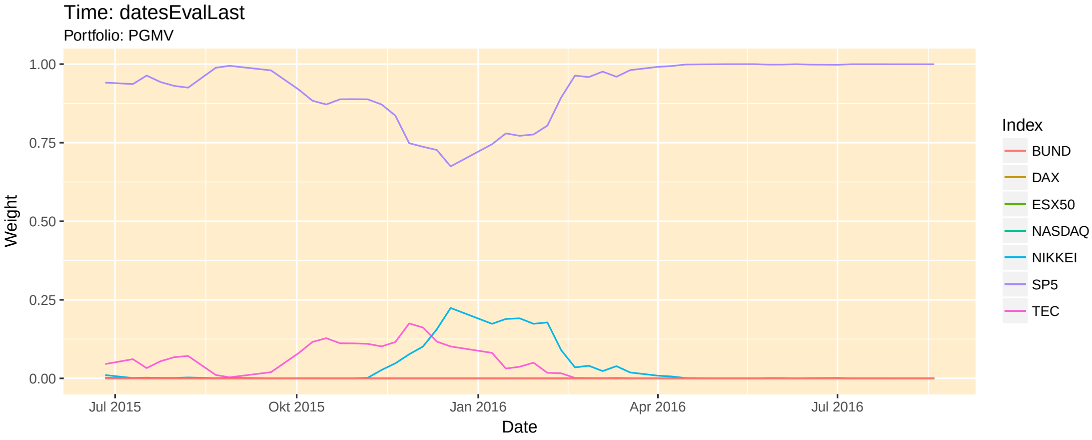
Weights-Classic-No-Risk-Free - datesEvalLast





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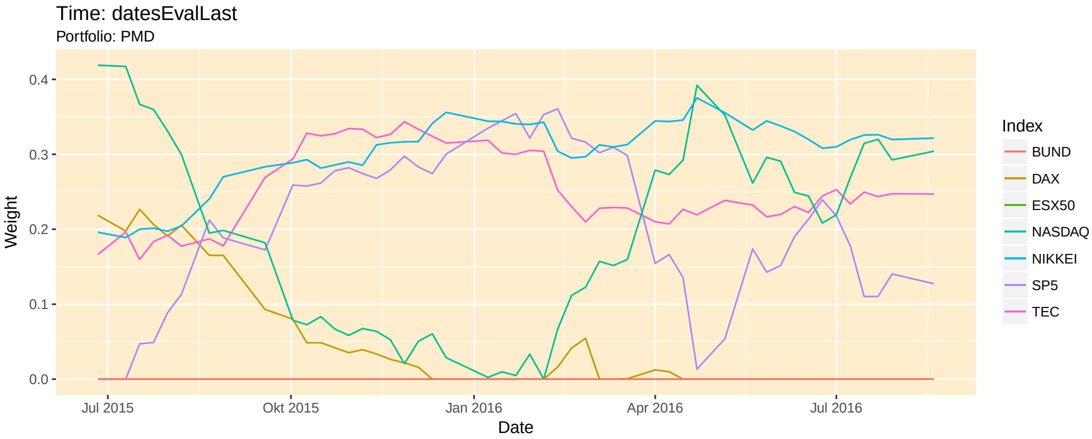
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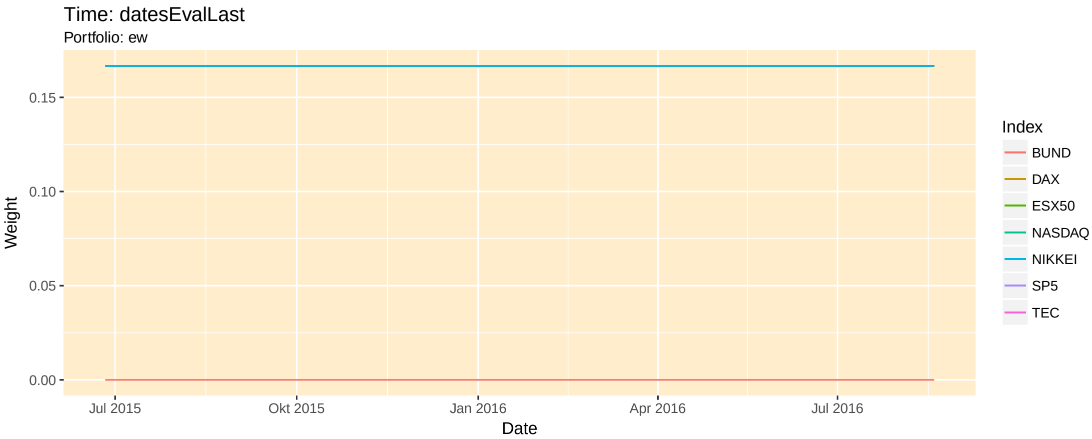
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