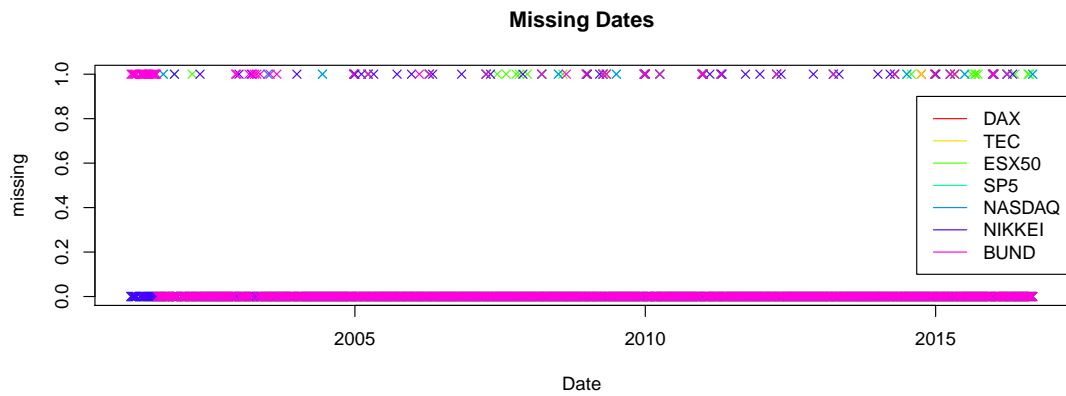


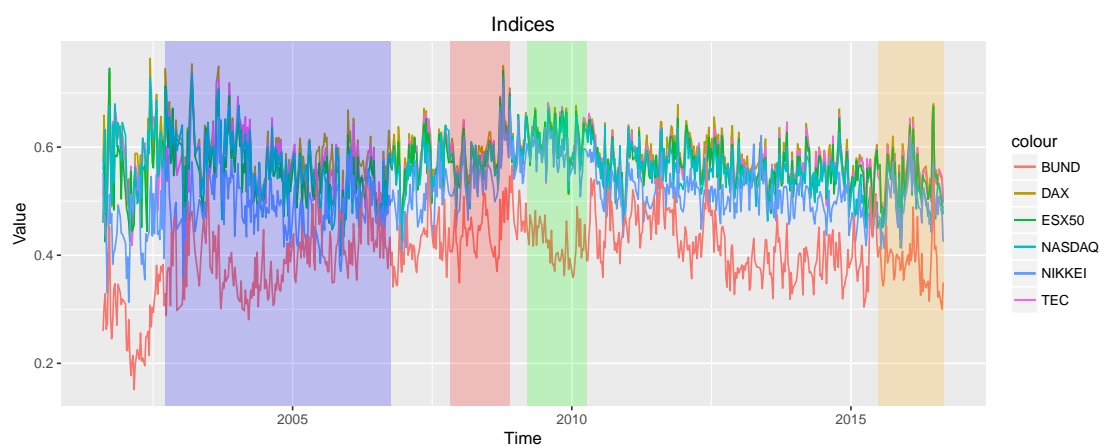
1 Data Import Preparation



2 Data Visualization

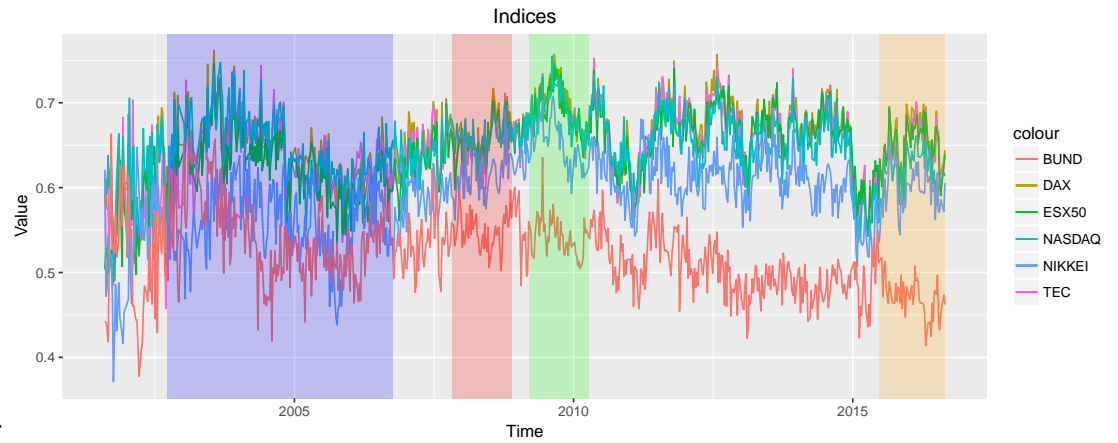


2.0.1 Herfindahl



P1.pdf

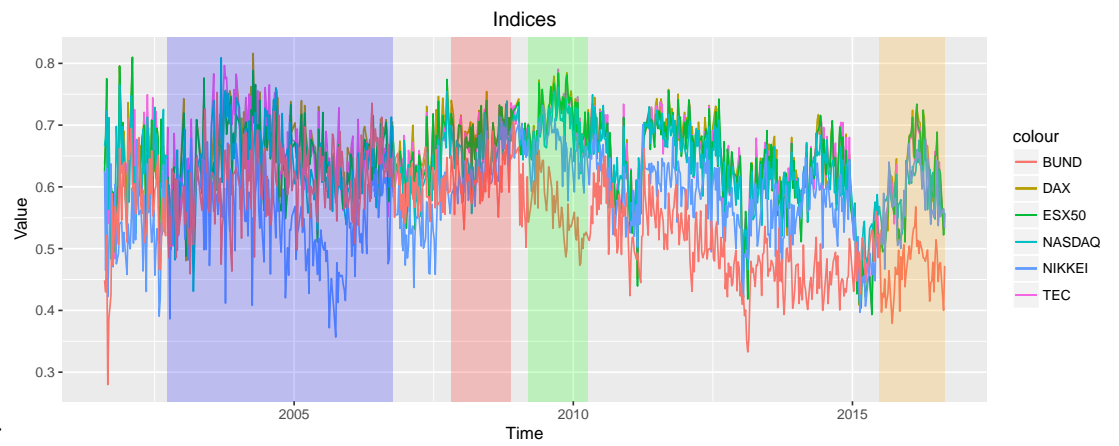
2 Data Visualization



P6.pdf



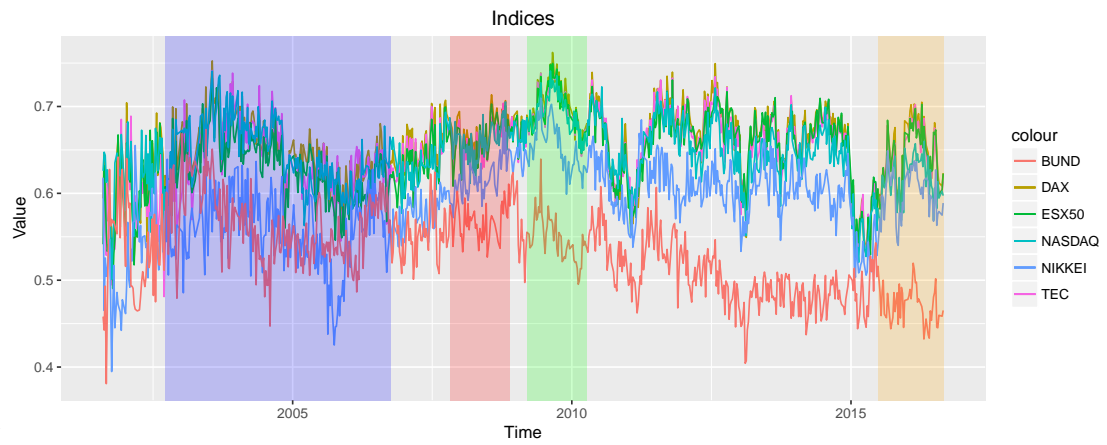
I1.pdf



I6.pdf

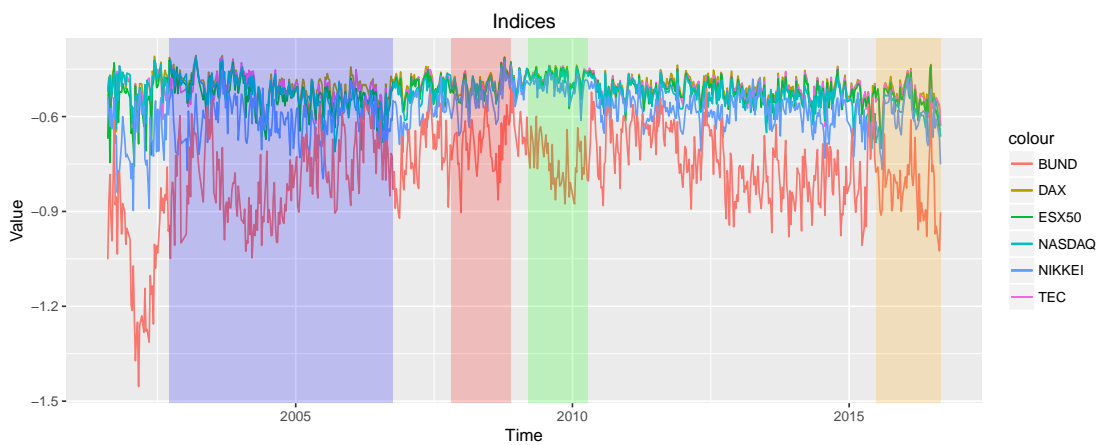


G1.pdf



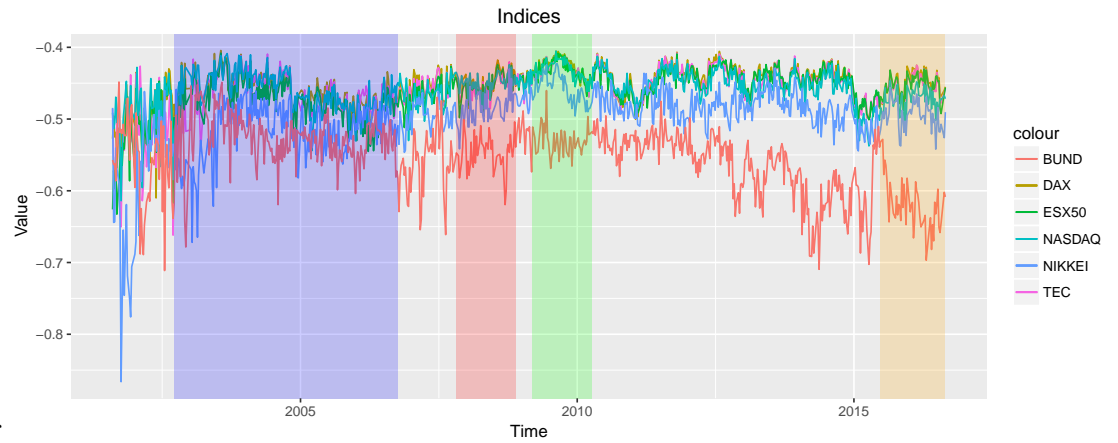
G6.pdf

2.0.2 Herfindahl

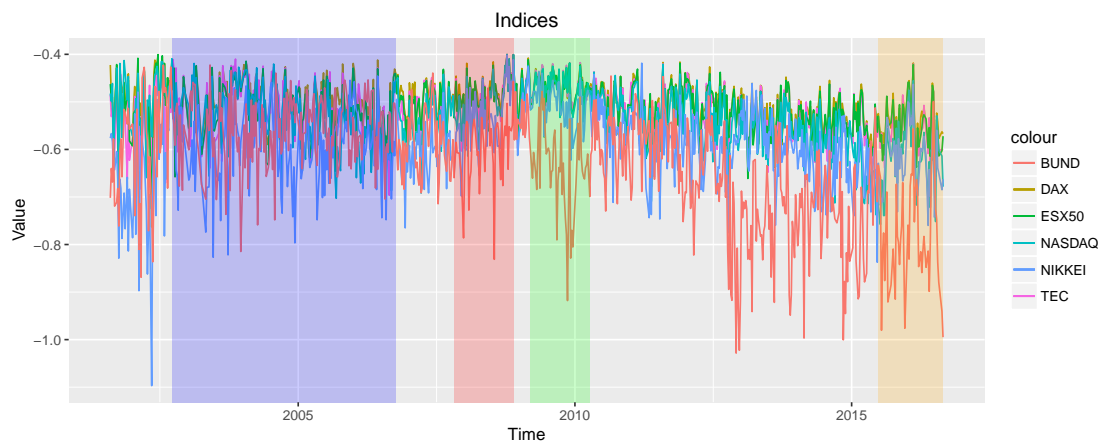


P1.pdf

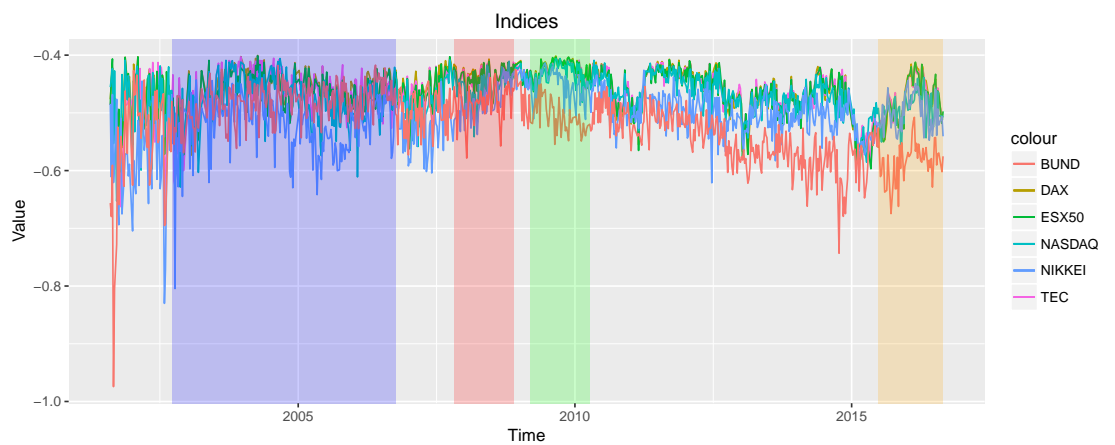
2 Data Visualization



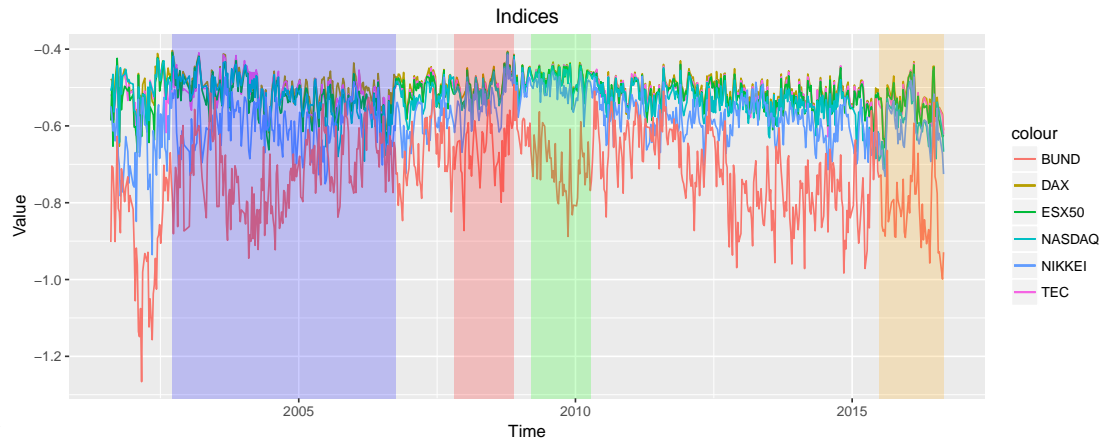
P6.pdf



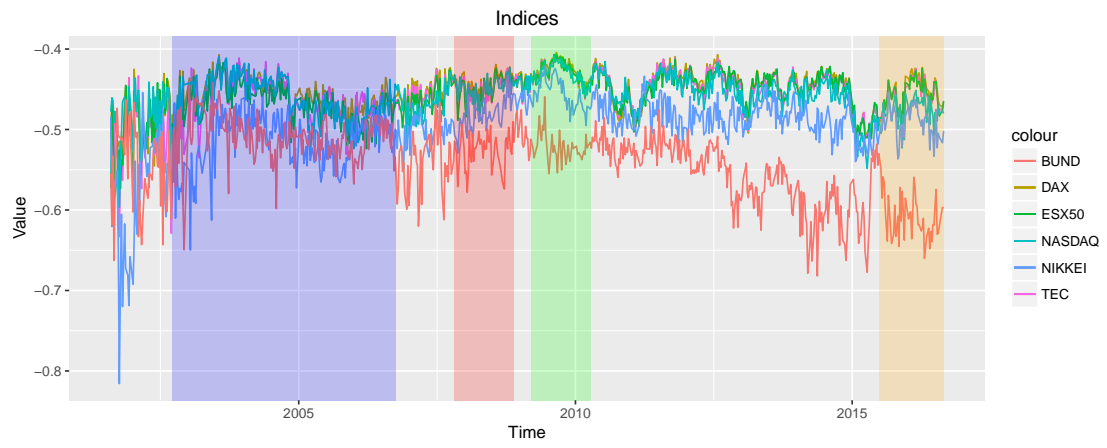
I1.pdf



I6.pdf



G1.pdf



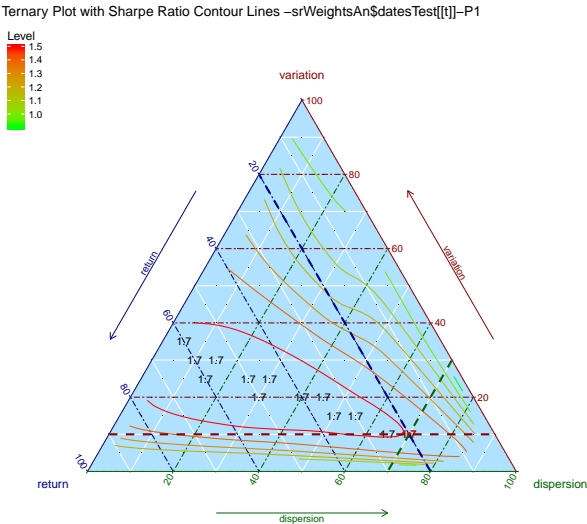
G6.pdf

3 Results

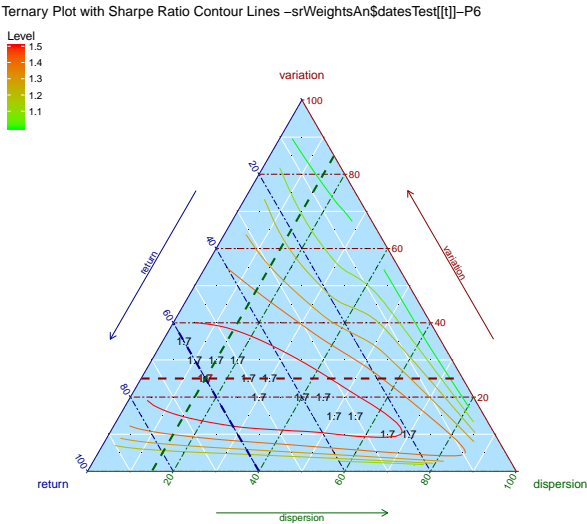
3.1 Ternary

3 Results

3.1.1 Ternary

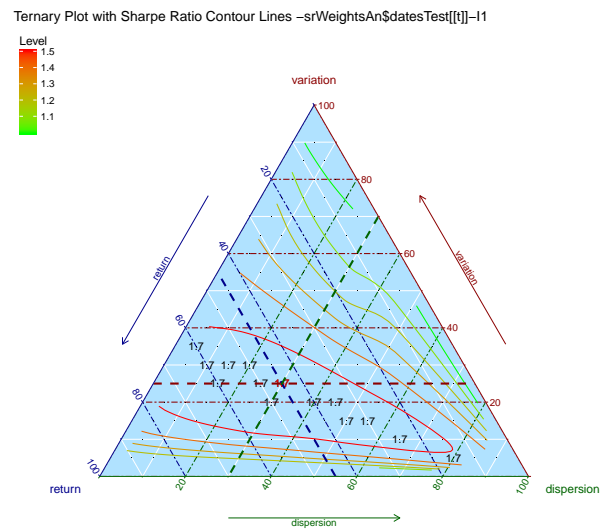


P1.pdf

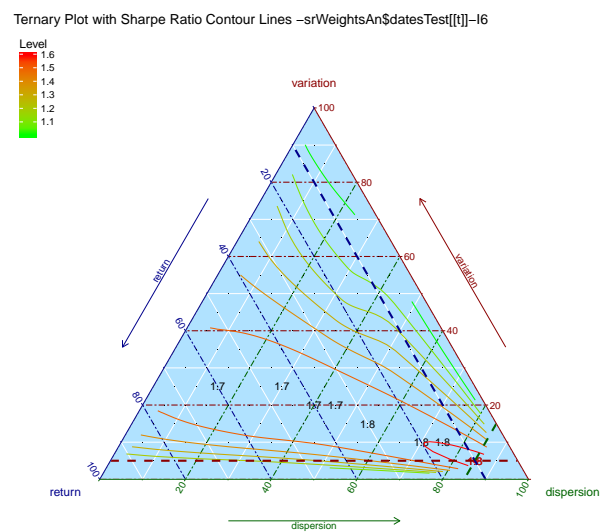


P6.pdf

3.1 Ternary

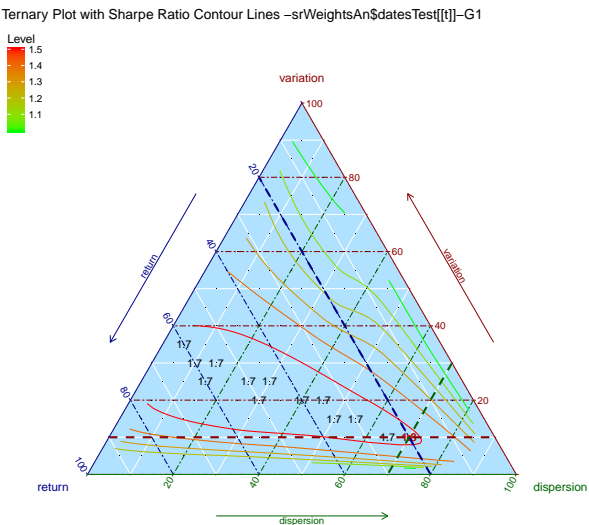


I1.pdf

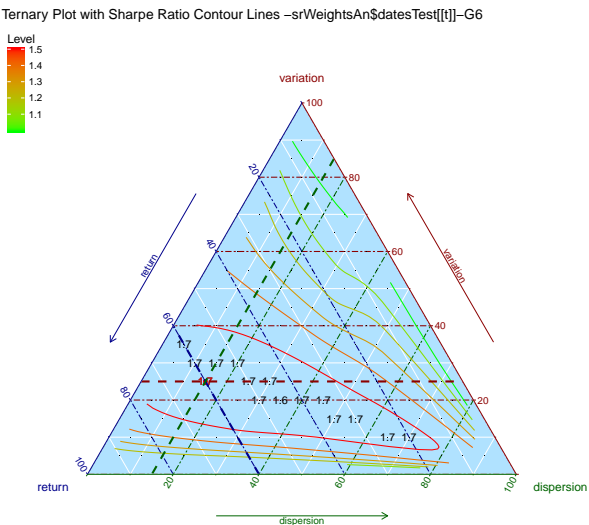


I6.pdf

3 Results



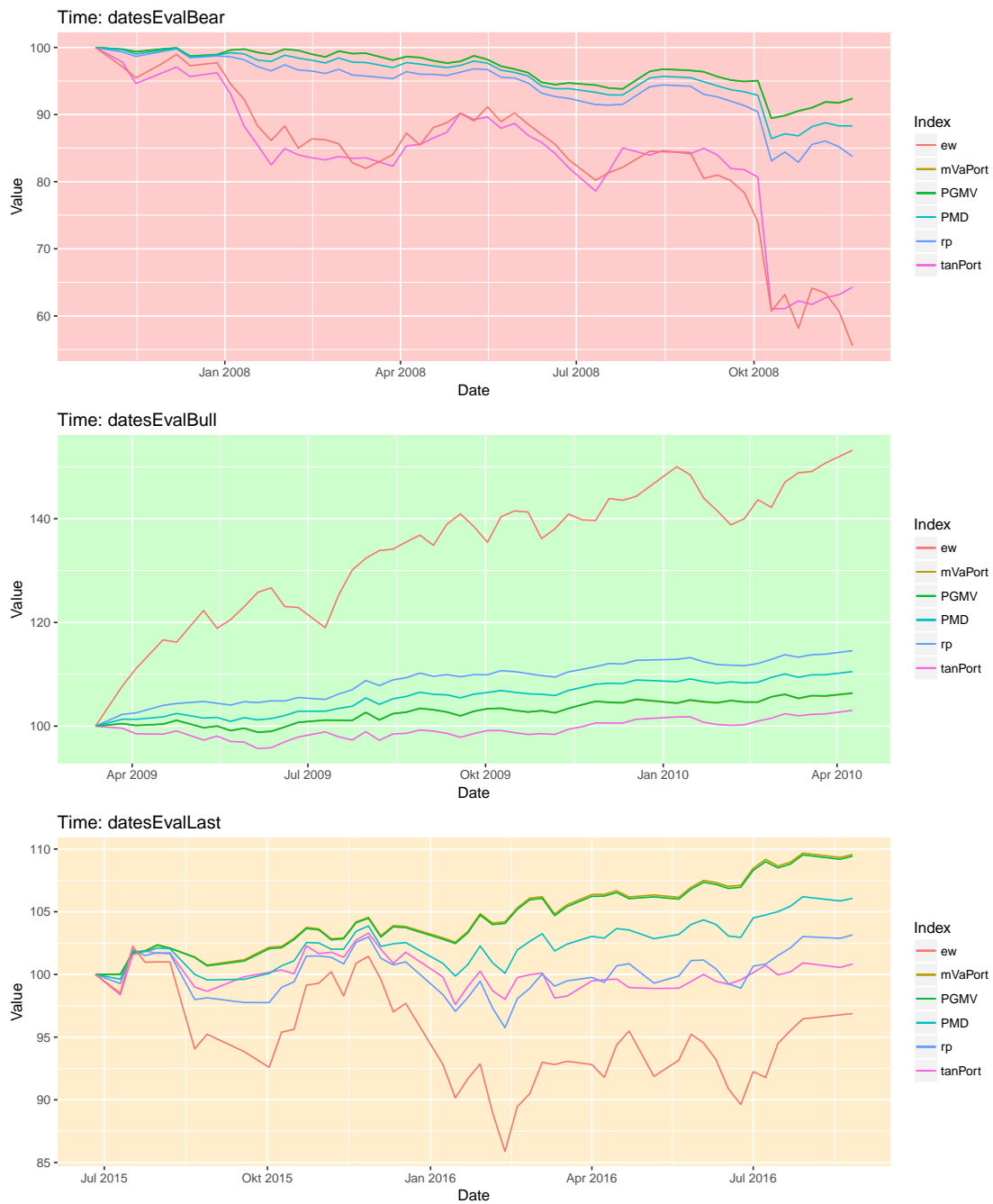
G1.pdf



G6.pdf

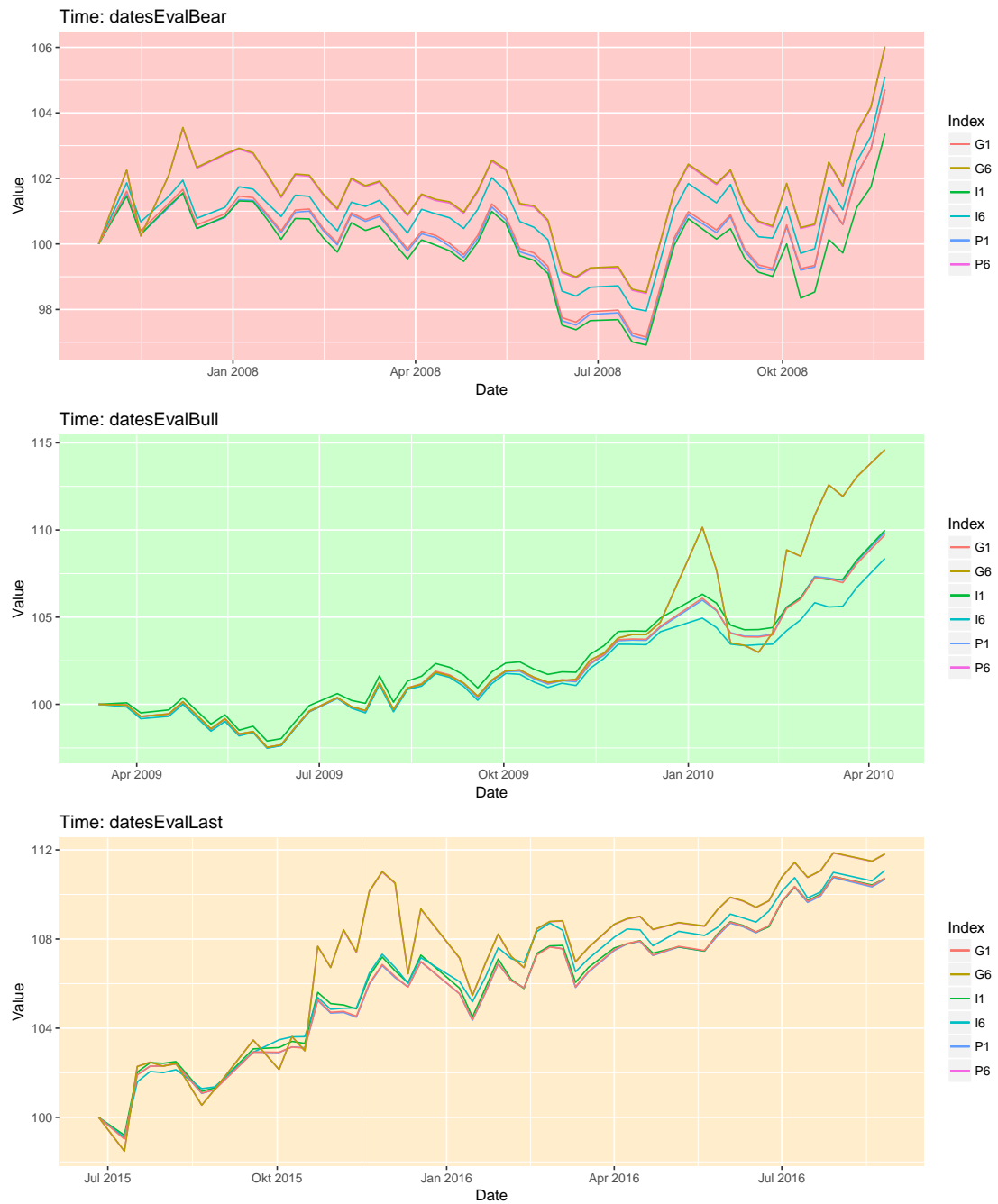
3.2 Performance

3.2.1 classic - constant weights

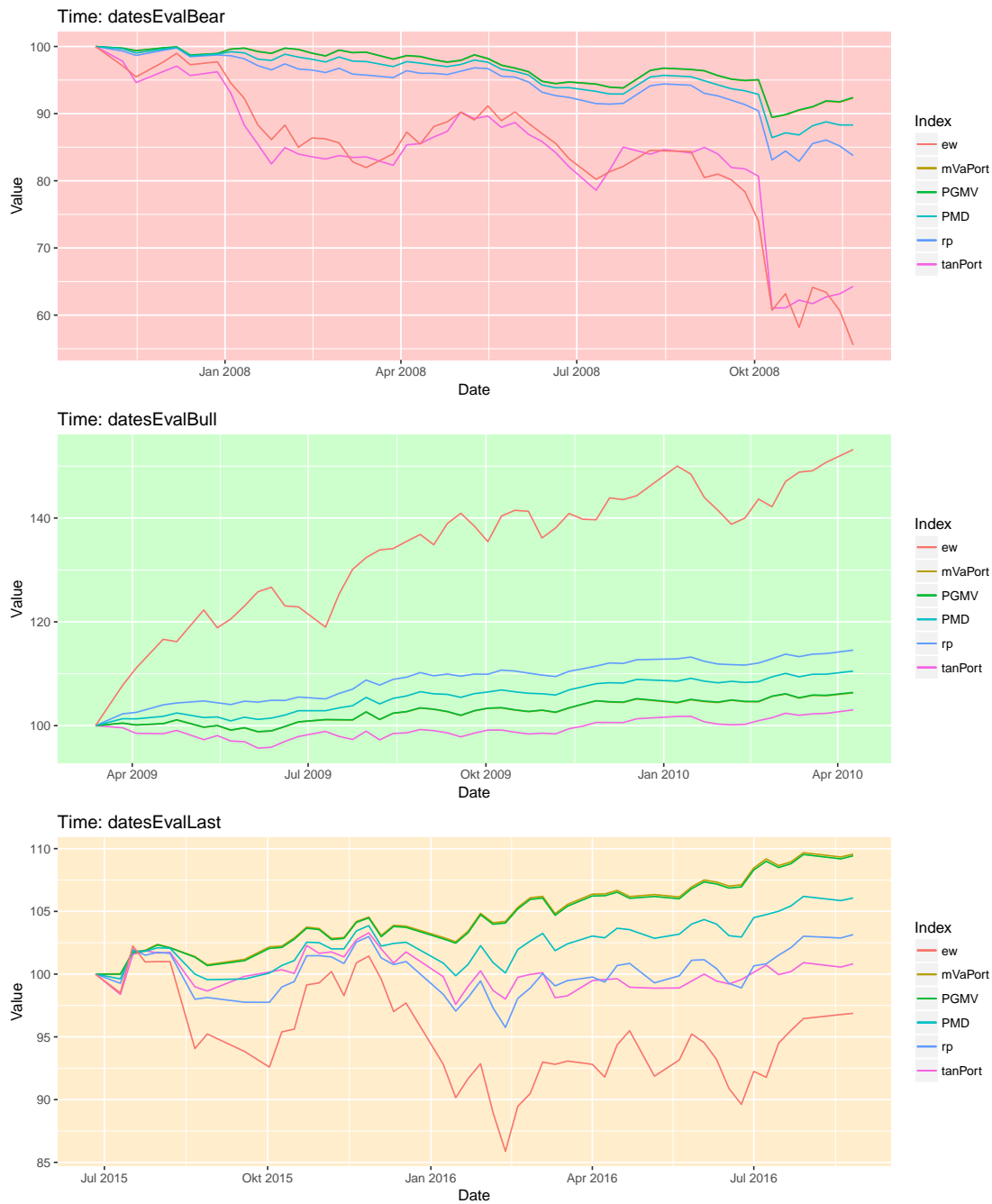


3 Results

3.2.2 Performance-Sentix

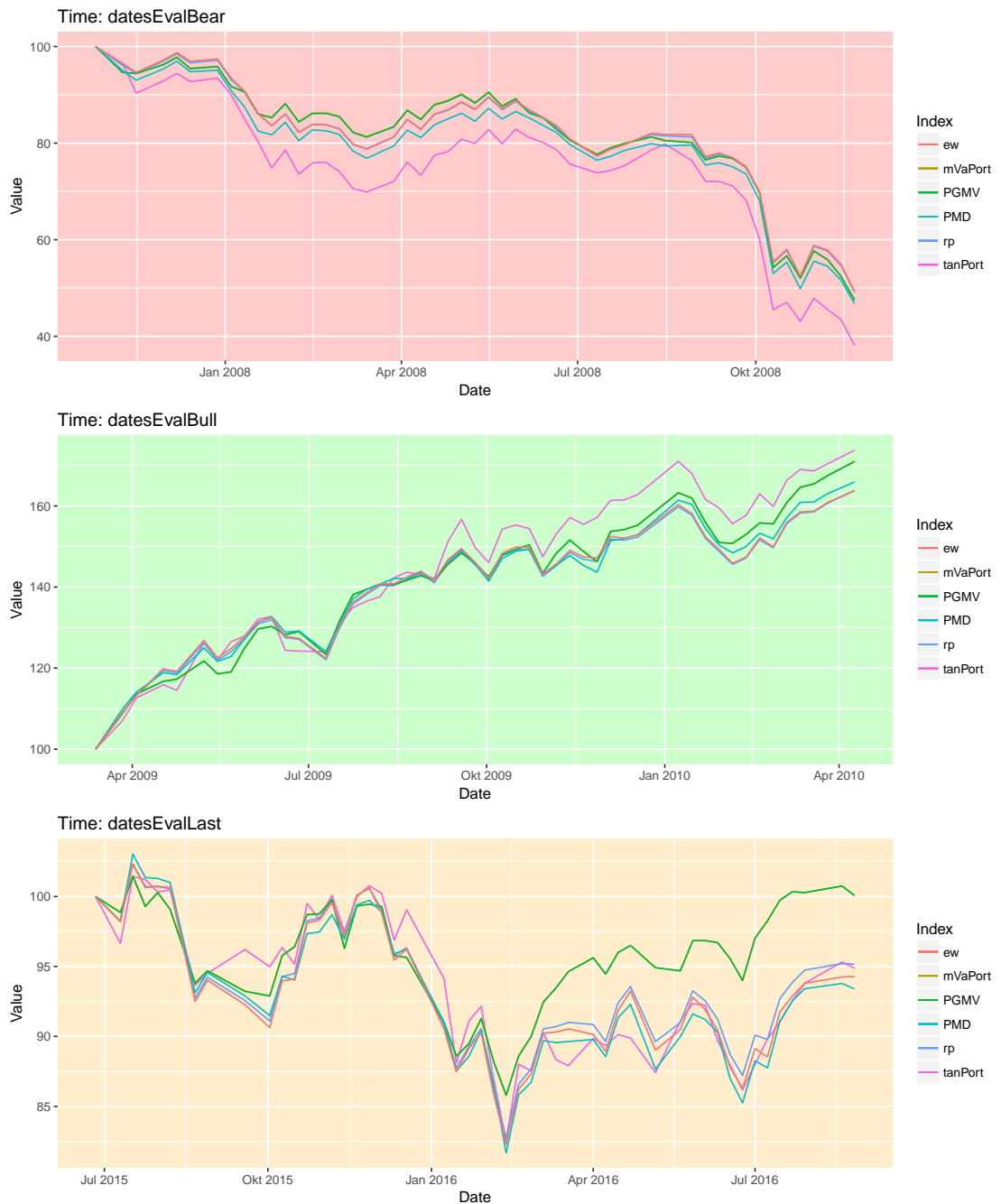


3.2.3 Performance-Classic

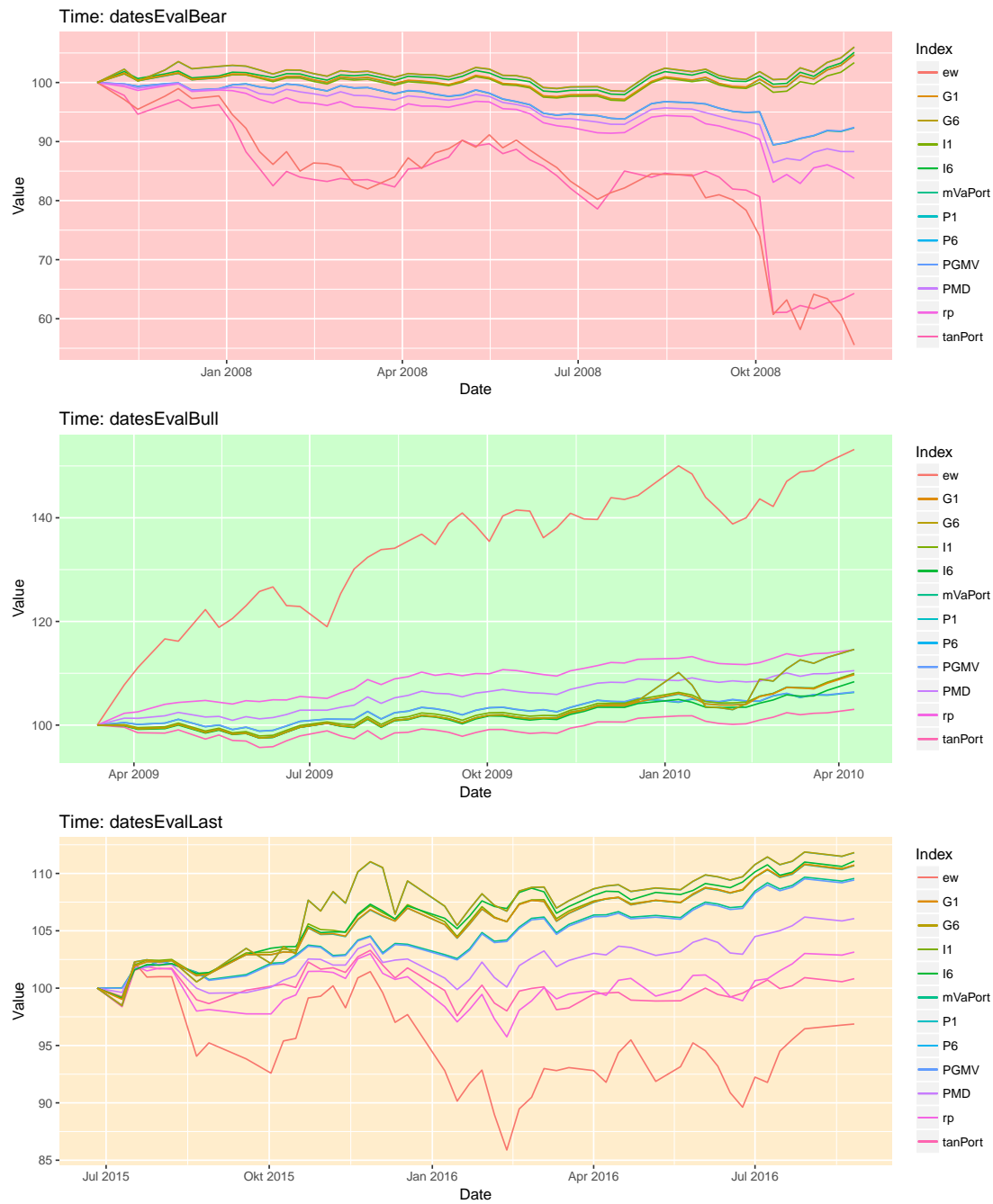


3 Results

3.2.4 Performance-Classic-No-Risk-Free



3.2.5 Performance-All



3.3 Analysis

3.3.1 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

3.3.2 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

3.3.3 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

3.3.4 SummaryAll**datesEvalBear**

	tanPort	mVaPort	rp	PGMV	PMD	ew	P1	P6	I1	I6	G1	G6
Mean Return (an)	-0.34	-0.08	-0.17	-0.08	-0.12	-0.44	0.05	0.07	0.04	0.06	0.05	0.07
Volatility (an)	0.29	0.08	0.11	0.08	0.09	0.29	0.07	0.07	0.06	0.07	0.07	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	0.78	0.90

datesEvalBull

	tanPort	mVaPort	rp	PGMV	PMD	ew	P1	P6	I1	I6	G1	G6
Mean Return (an)	0.03	0.07	0.16	0.07	0.11	0.60	0.11	0.16	0.11	0.09	0.11	0.16
Volatility (an)	0.06	0.05	0.04	0.05	0.04	0.18	0.06	0.10	0.05	0.05	0.06	0.10
Sharpe Ratio (an)	0.61	1.48	3.50	1.51	2.75	3.35	1.89	1.59	2.01	1.71	1.85	1.59

datesEvalLast

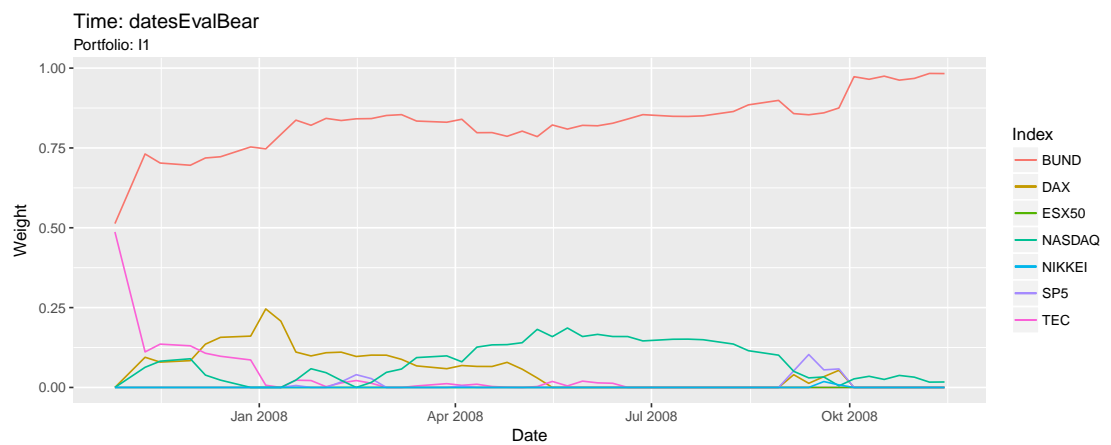
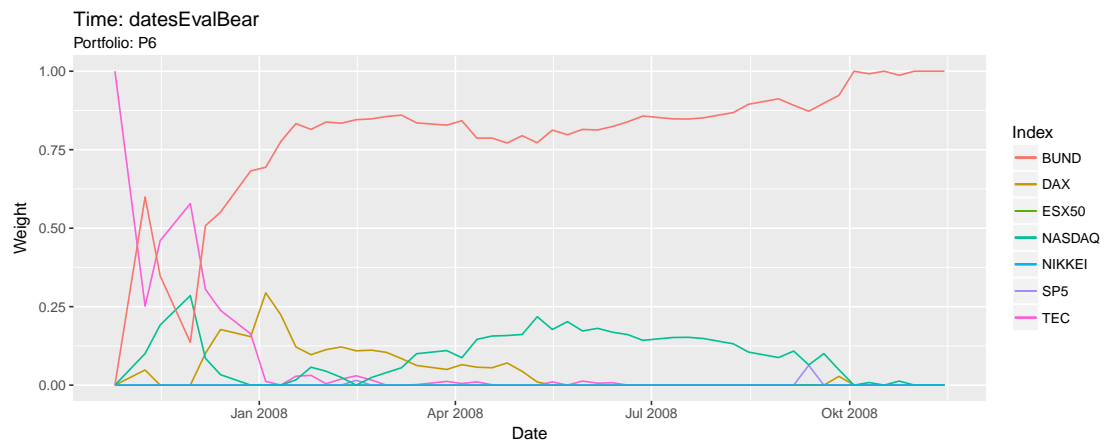
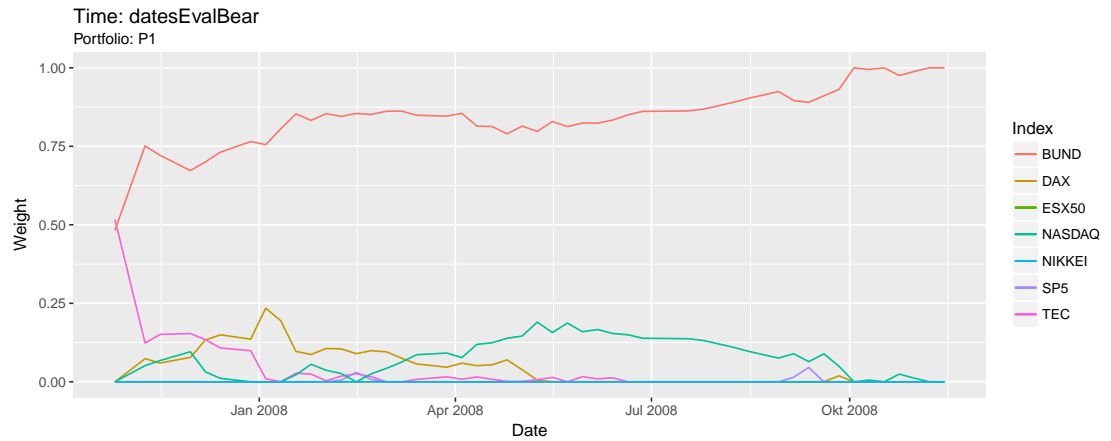
	tanPort	mVaPort	rp	PGMV	PMD	ew	P1	P6	I1	I6	G1	G6
Mean Return (an)	0.01	0.10	0.04	0.10	0.07	-0.02	0.12	0.13	0.12	0.12	0.12	0.13
Volatility (an)	0.08	0.05	0.09	0.05	0.06	0.17	0.06	0.11	0.06	0.06	0.06	0.11
Sharpe Ratio (an)	0.15	2.10	0.42	2.07	1.04	-0.11	1.84	1.25	1.81	2.06	1.83	1.25

3 Results

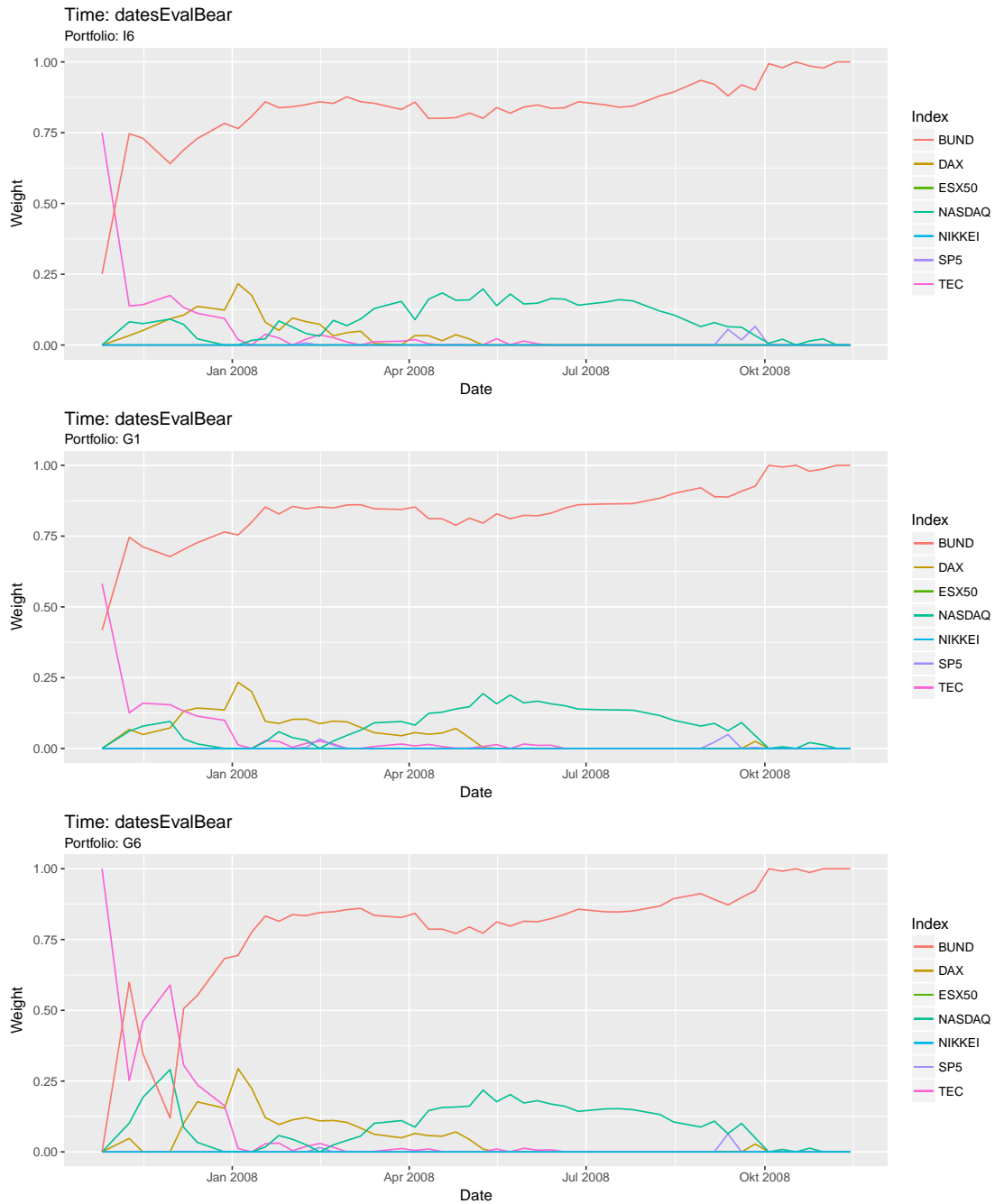
3.4 Weights

3.4.1 Weights-Sentix

Weights-Sentix - datesEvalBear



3.4 Weights



3 Results

Weights-Sentix - datesEvalBull



3.4 Weights



3 Results

Weights-Sentix - datesEvalLast



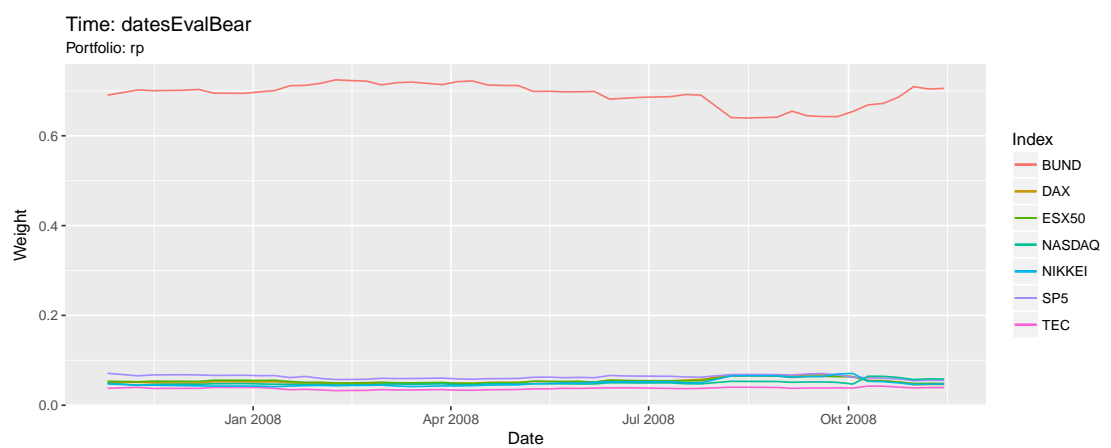
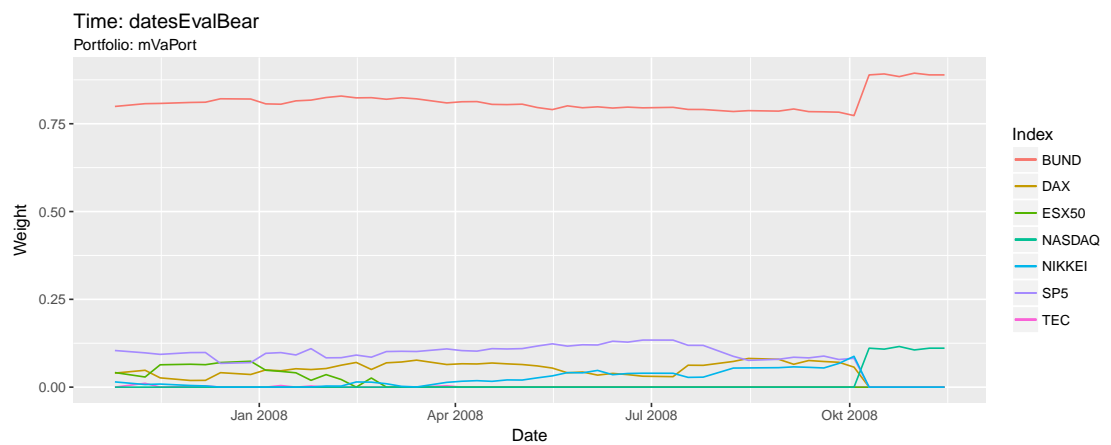
3.4 Weights



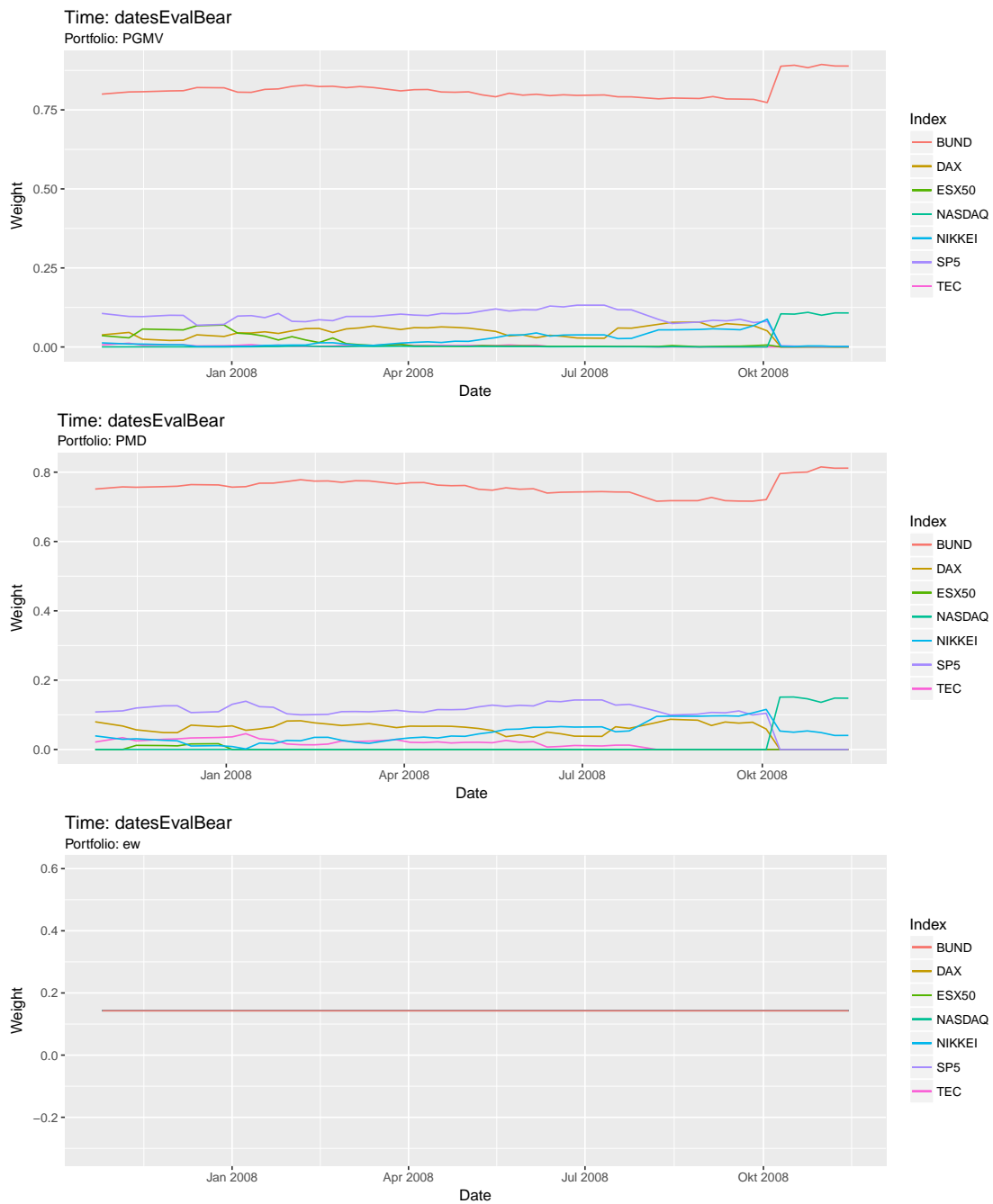
3 Results

3.4.2 Weights-Classic

Weights-Classic - datesEvalBear

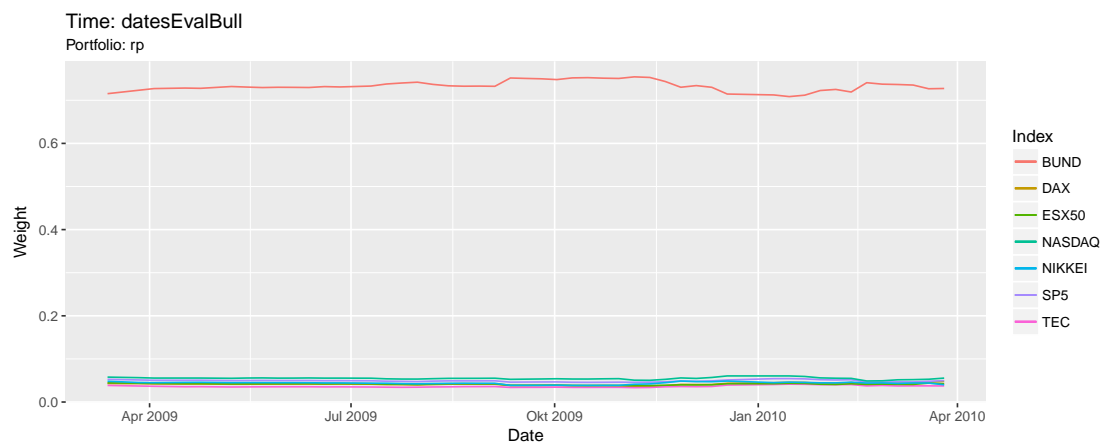
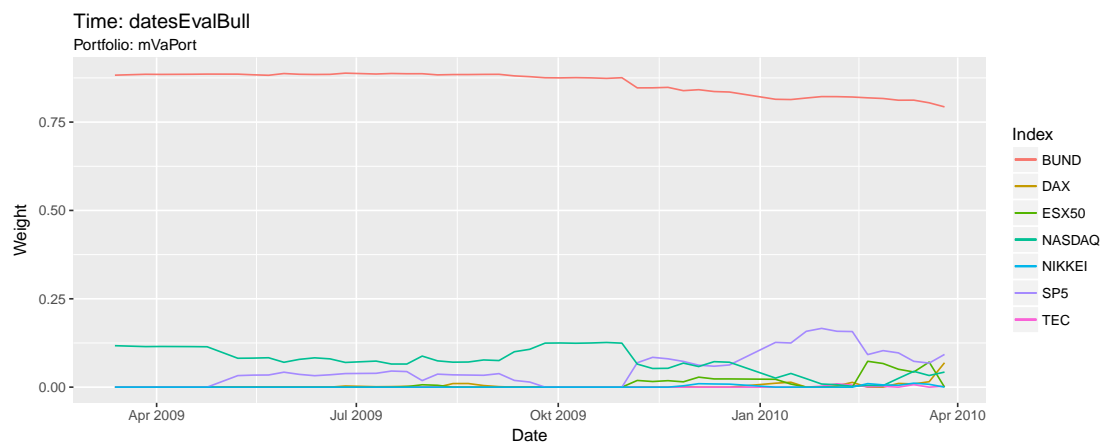
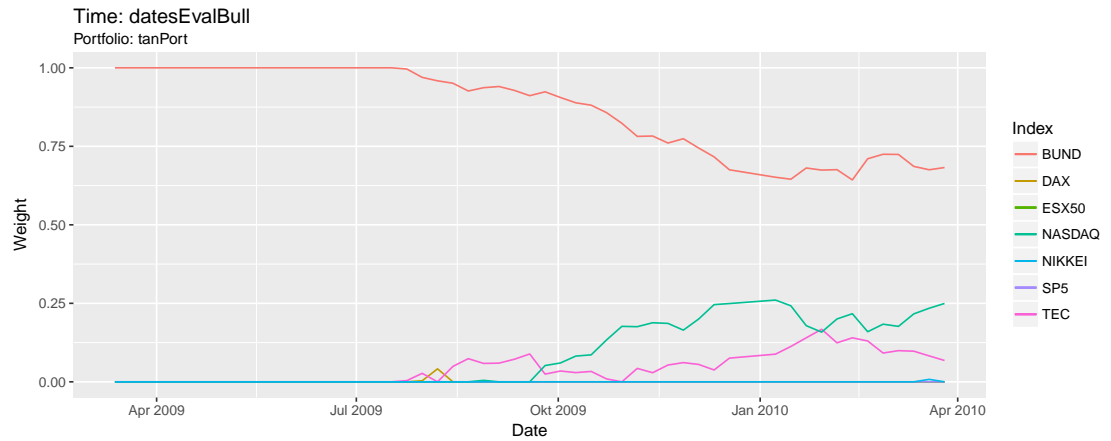


3.4 Weights

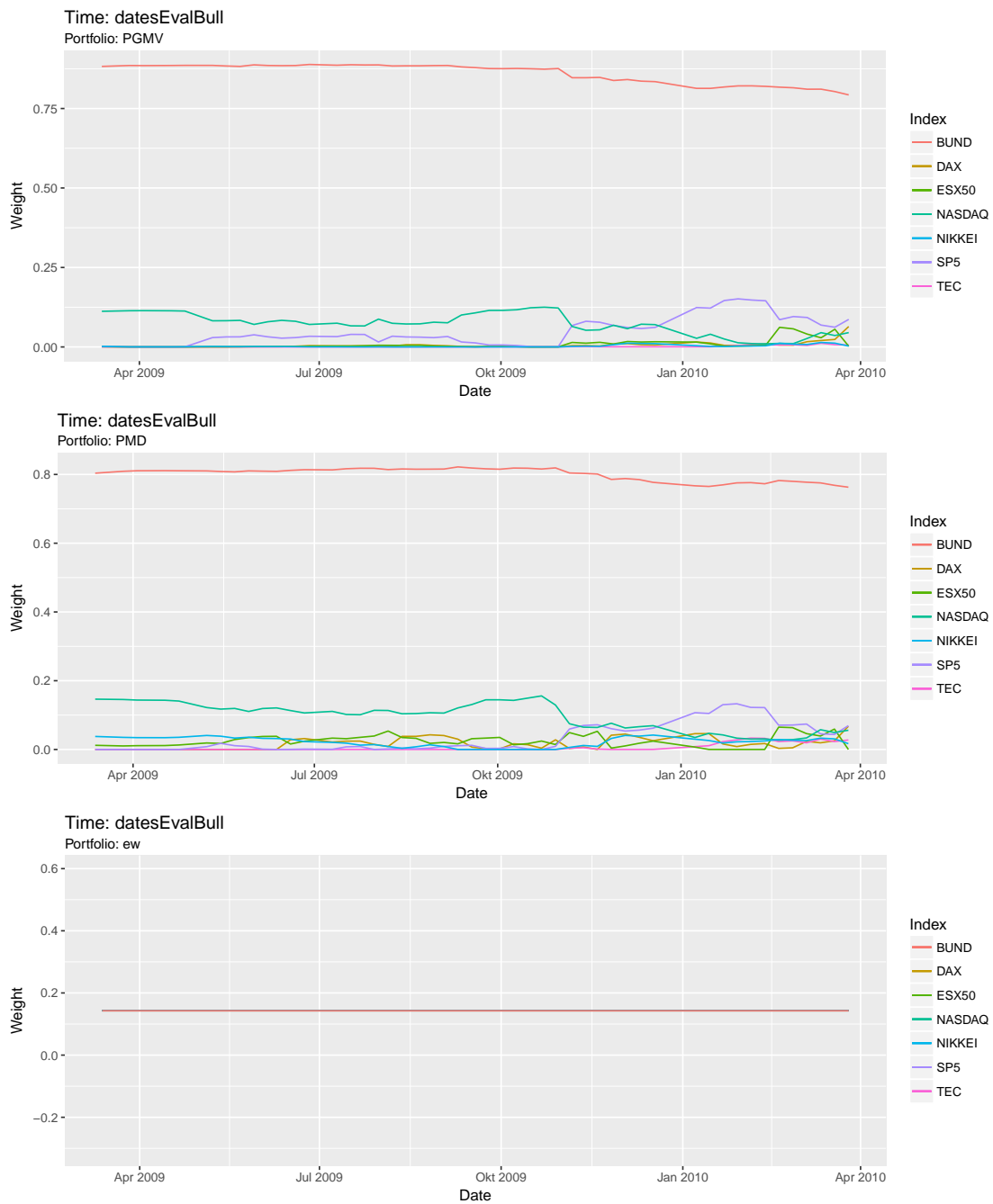


3 Results

Weights-Classic - datesEvalBull

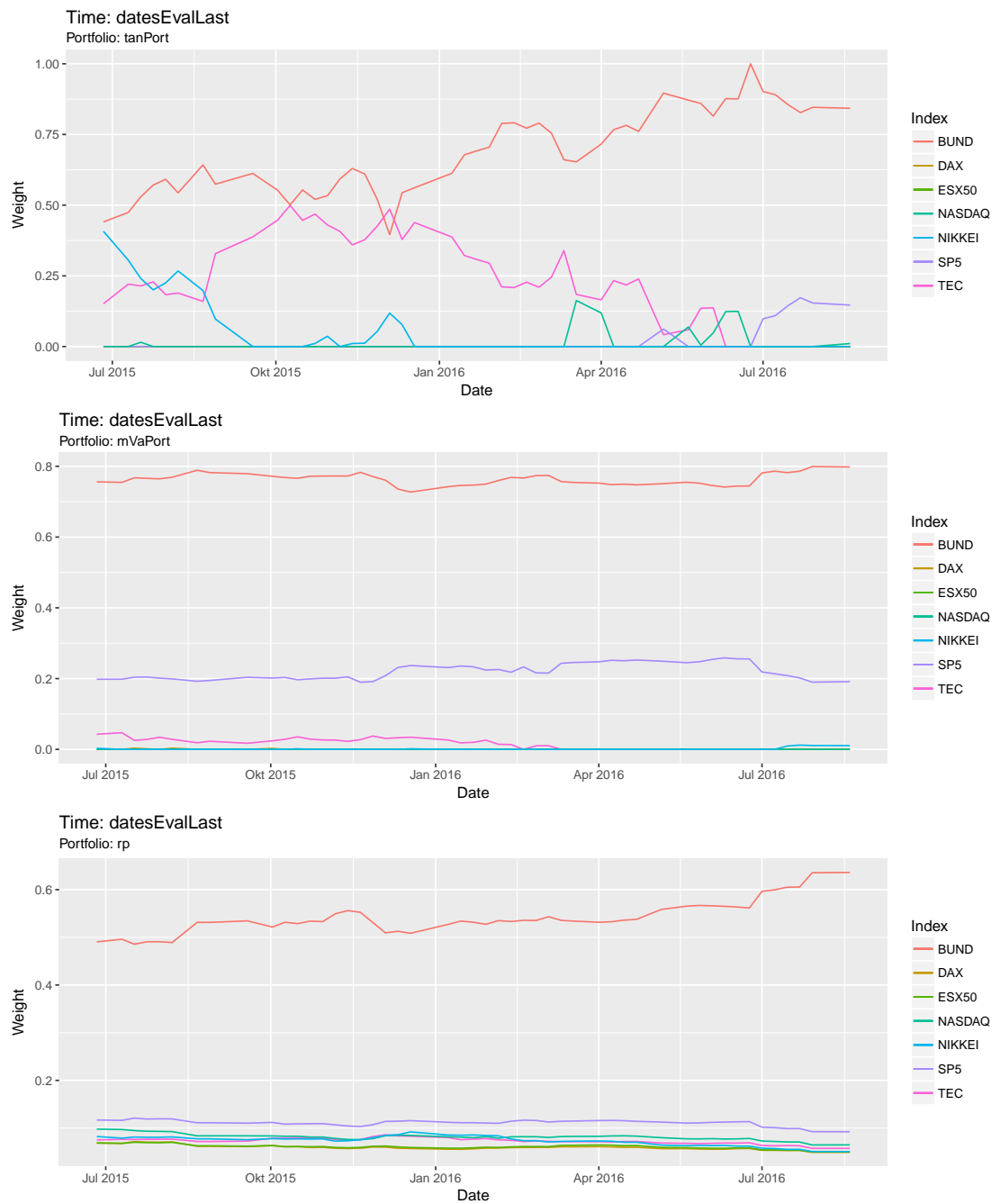


3.4 Weights

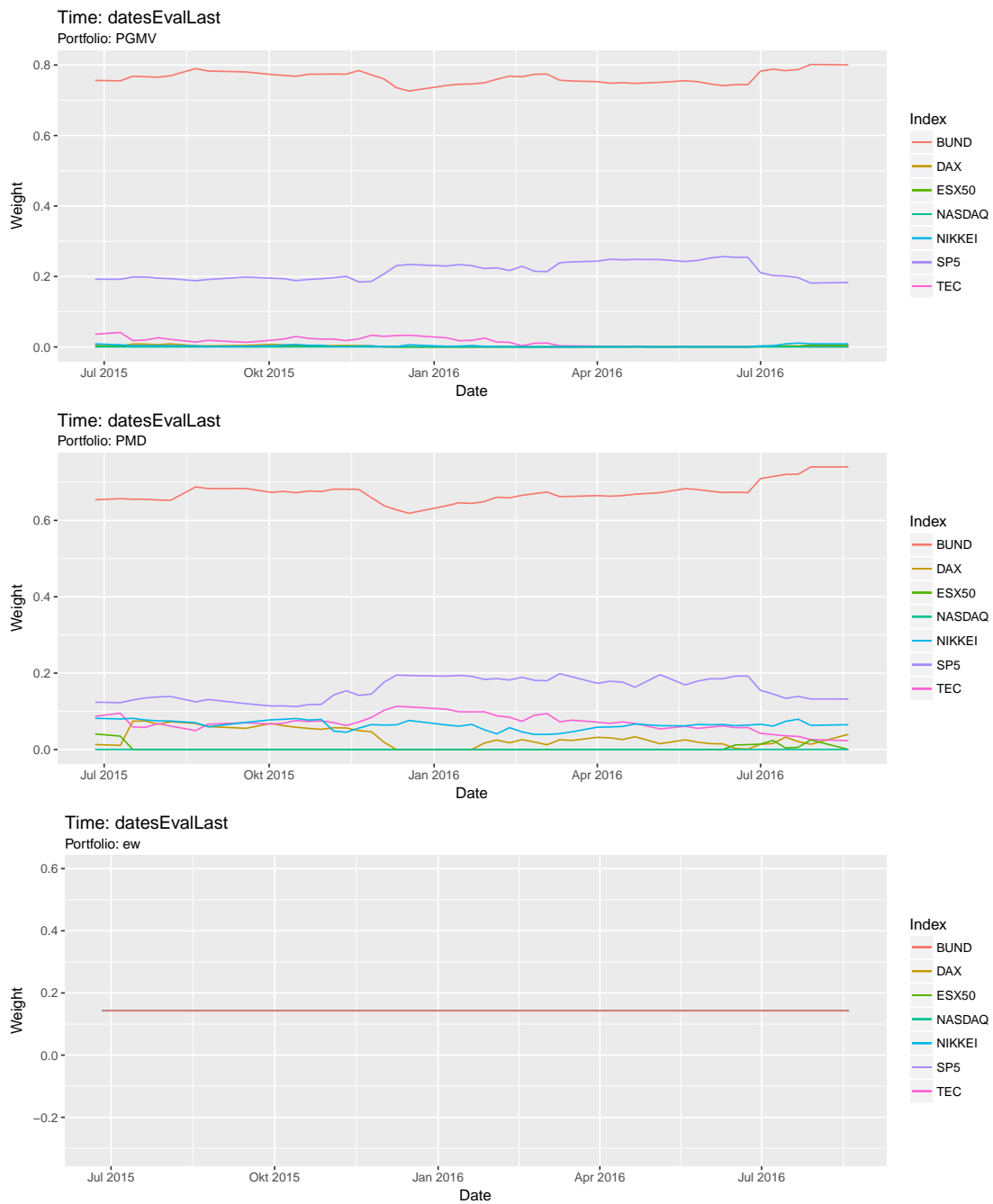


3 Results

Weights-Classic - datesEvalLast



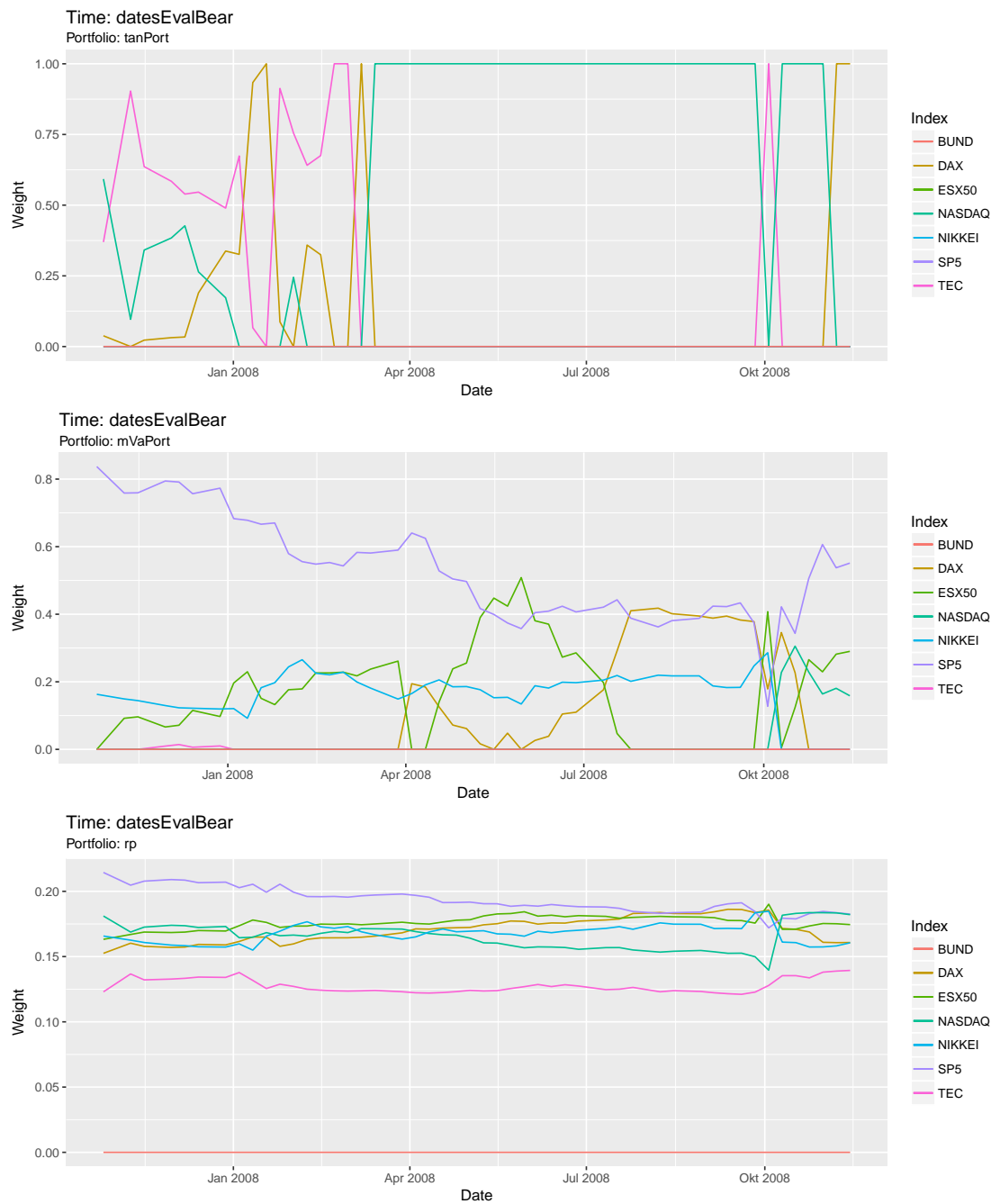
3.4 Weights



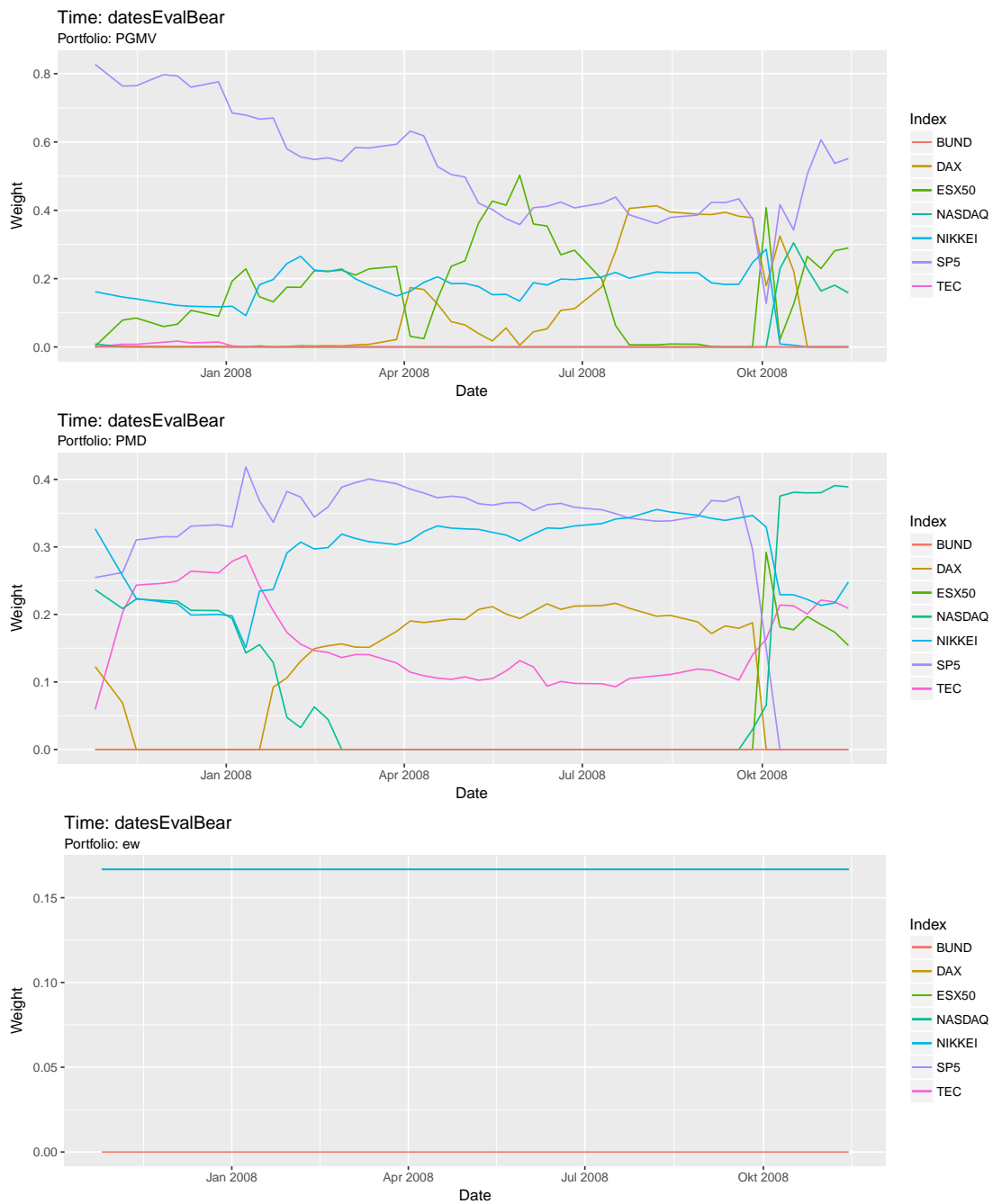
3 Results

3.4.3 Weights-Classic-No-Risk-Free

Weights-Classic-No-Risk-Free - datesEvalBear



3.4 Weights

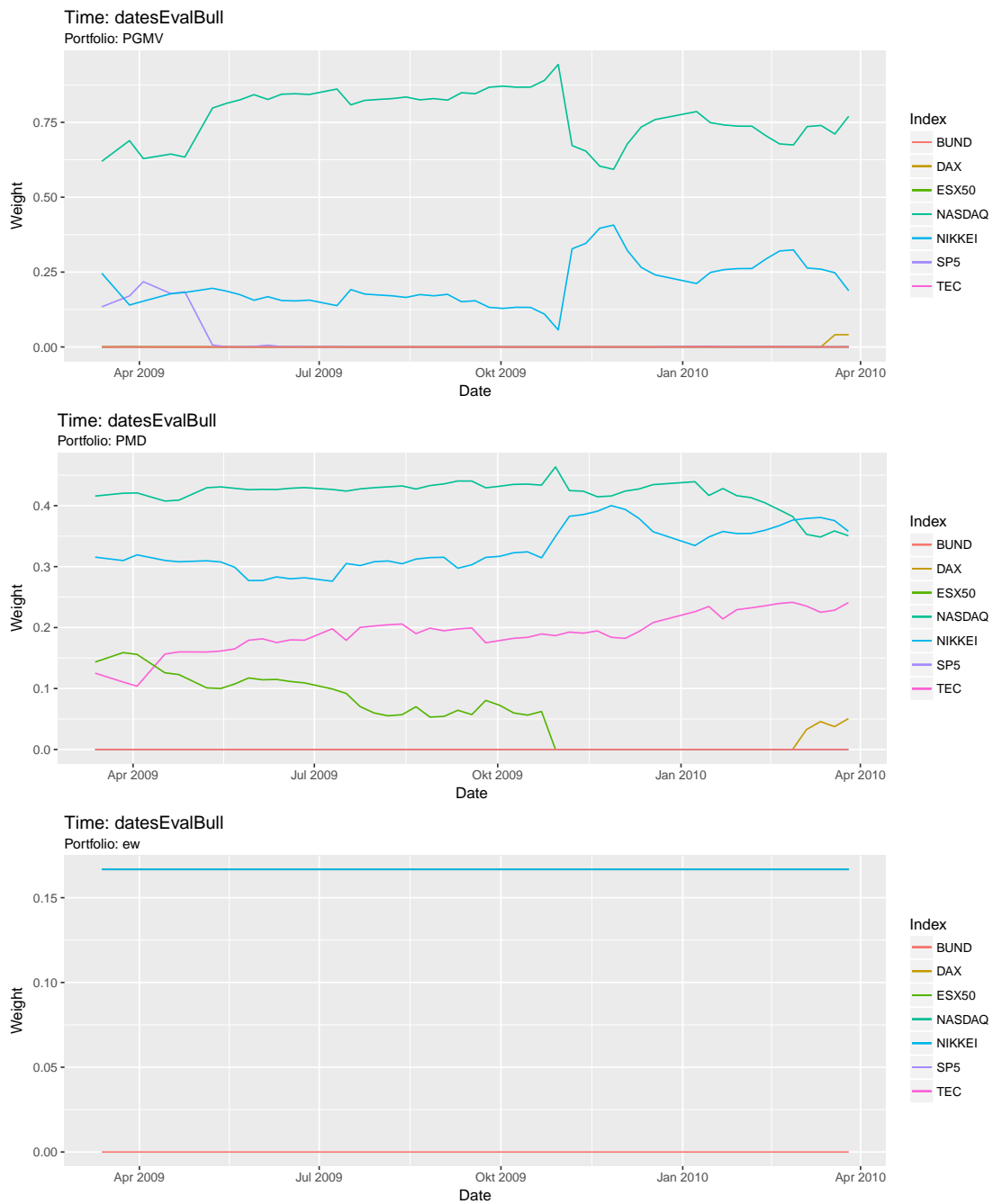


3 Results

Weights-Classic-No-Risk-Free - datesEvalBull

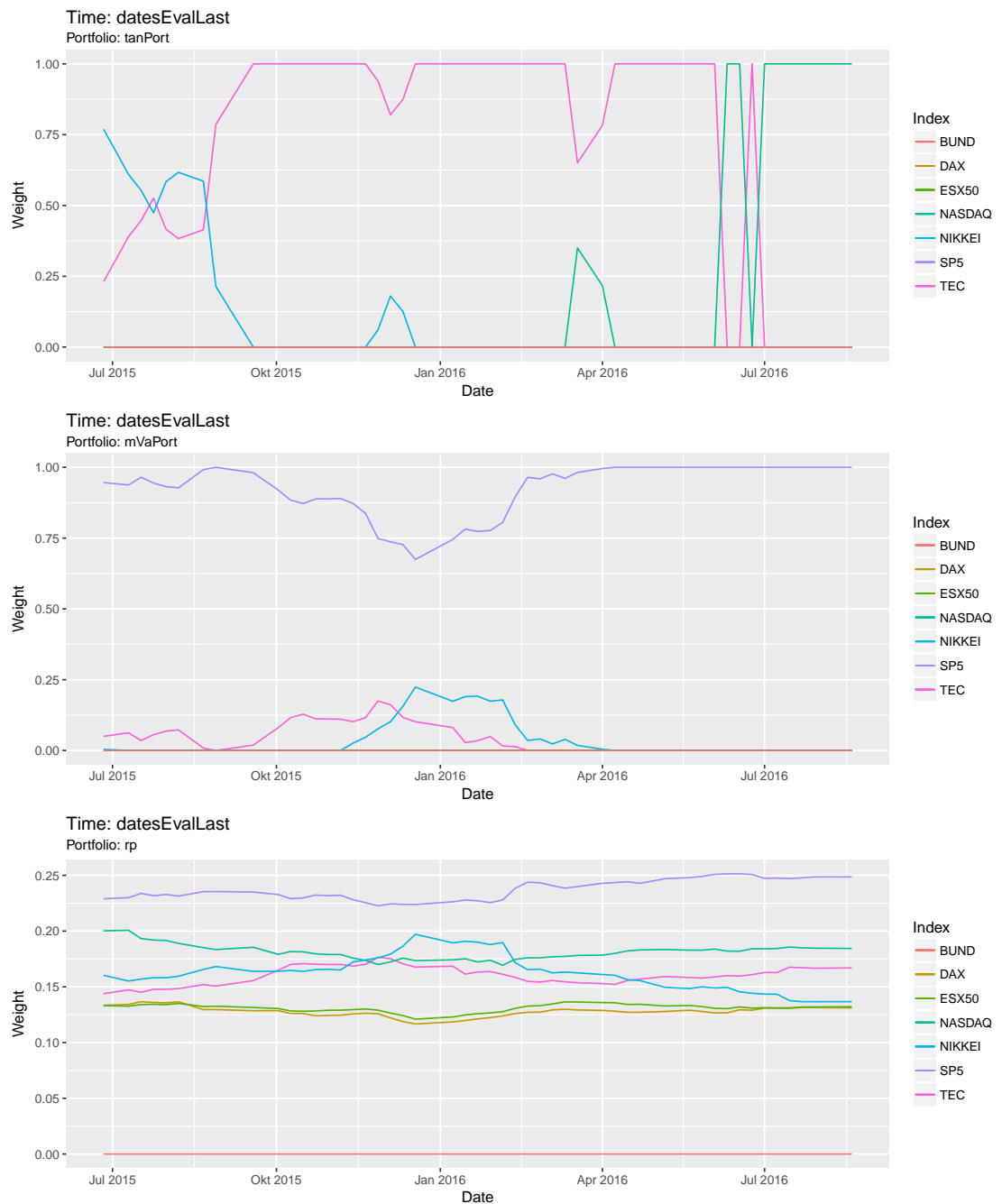


3.4 Weights



3 Results

Weights-Classic-No-Risk-Free - datesEvalLast



3.4 Weights

