INVESTMENT STRATEGIES ANALYSIS
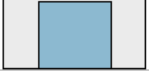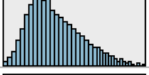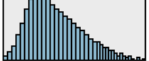
Written by: Asmaa Abbassi, Marc de Froidefond, Thomas Monnier, Benedek Király
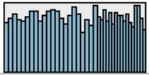
1. Return

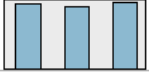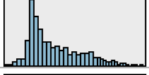For analyzing returns and portfolio performance we decided to choose a dummy date as a starting point, 1st of July, 2020.

- 1 month analysis

Field	Sample Graph	Measurement	Min	Max	Mean	Std. Dev	Skewness
◇ Allocation		⬦ Continuous	1	2022	1011.500	583.845	0
A Method		⬦ Categorical	--	--	--	--	--
⚙ Cost		⬦ Continuous	96515.820	112907.900	101814.989	2767.361	0.842
◇ Volatility		⬦ Continuous	0	0	0	0	--
⚙ Return		⬦ Continuous	-3.484	12.908	1.815	2.767	0.842

- 3 months analysis

Field	Sample Graph	Measurement	Min	Max	Mean	Std. Dev	Skewness
◇ Allocation		⬦ Continuous	1	10626	5313.333	3067.414	0.000
A Method		⬦ Categorical	--	--	--	--	--
⚙ Cost		⬦ Continuous	97763.440	107220.000	100666.188	1539.394	1.013
◇ Volatility		⬦ Continuous	0	50	16.563	23.022	0.706
⚙ Return		⬦ Continuous	-2.237	7.220	0.666	1.539	1.013

Comparing our two output files, average returns seem to be significantly lower on 3 months investment allocations.

Due to the high memory demand of the application and time constraint. we could not extract more, than 3 months of data (3 months took more than 40 minutes), hence we will use our 3 months analysis' data for further tasks.

2. Return vs. Risk
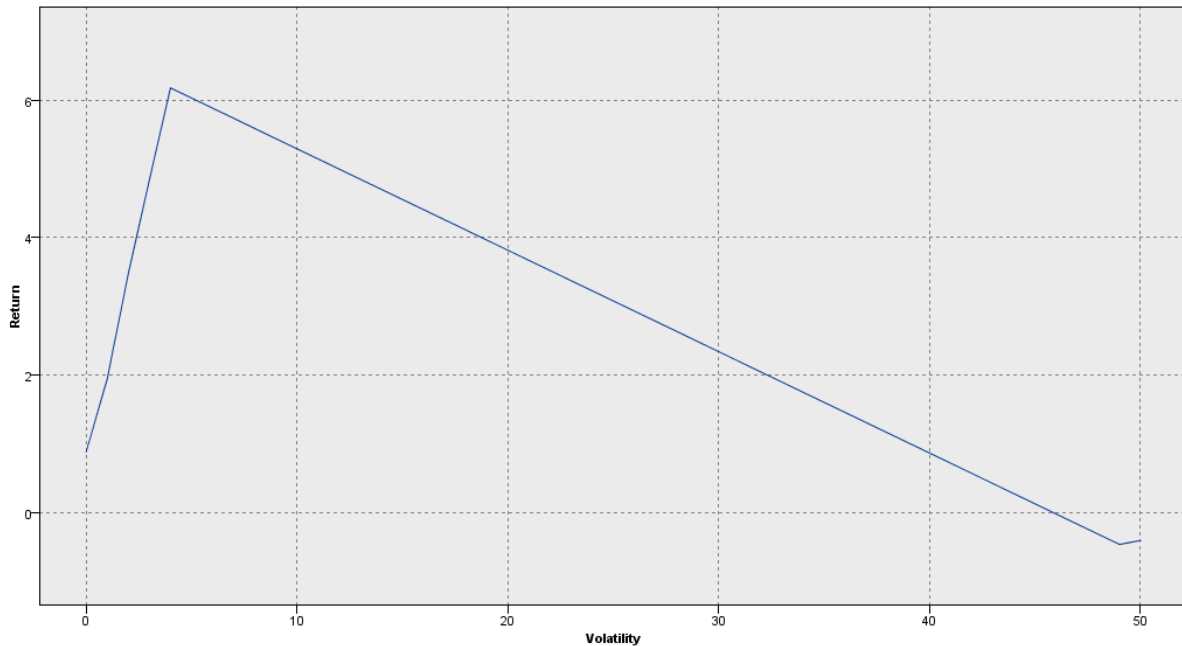
The graph shows, that the linearity between risk and return is only true up to a certain point, from where more risk won't naturally attract more return in the investment.

3. Financial advisoring

Field ⌐	Graph	Measurement	Min	Max	Mean	Std. Dev	Skewness	Unique	Valid
◇ Allocation		◇ Continuous	1	19	10	5.627	0	--	19
A Method		8I Categorical	--	--	--	--	--	1	19
◉ Cost		◇ Continuous	101831.400	104447.200	103016.522	800.640	0.083	--	19
◇ Volatility		◇ Continuous	0	0	0	0	--	--	19
◉ Return		◇ Continuous	1.831	4.447	3.017	0.801	0.083	--	19

After filtering to only CB and PB holdings with 10% cash remnant, our statistics got to a conclusion, the possible return on these allocations are actually higher than with a completed portfolio, meaning based on historical data, sticking to their portfolio of choice with the right rates might be a better option than investing in the entire complex portfolio.