Domestic bond portfolio effect for different calibrations

|  |  |
| --- | --- |
|  |  |

|  |  |  |
| --- | --- | --- |
| **Min** | **Mean** | **Max** |

|  |  |
| --- | --- |
| new result 2500< t <2750 per calibration. Mean result is now \*2, relationship is almost perfectly explained, very little of variation is not explained | previous result: before taking out time effect (all t) |

Domestic equity portfolio

|  |  |  |
| --- | --- | --- |
| **Min** | **Mean** | **Max** |

|  |  |
| --- | --- |
| new result 2500< t <2750 per calibration. Mean result is now \*2, relationship is almost perfectly explained, very little of variation is not explained | previous result: before taking out time effect (all t) |