Performance Analysis

1 Overview

This documents go through performance of Simulation using Blotter package. Simulation period is from 2006-01-02 to 2013-01-17 09:00:00. Usually portfolio would be composed with one security. Data sources are WiseFN and Bloomberg.

1.1 Tables

Table 1: Calendar Returns

	2006	2007	2008	2009	2010	2011	2012	2013
1		8.10	-7.10	-1.90	7.90	-0.10	1.00	1.80
2		4.90	5.10	9.80	4.50	-9.90	-4.00	
3	0.00	3.00	13.00	9.10	1.60	17.60	2.60	
4	-2.90	4.60	2.40	-9.00	-3.20	-4.70	0.80	
5	7.80	-8.80	4.50	-0.40	0.50	12.40	-10.00	
6	-1.90	-2.60	-9.70	-1.70	10.50	-3.50	-3.00	
7	-5.20	-13.50	-4.80	-7.00	-4.60	-0.40	7.40	
8	-4.20	11.50	-8.10	-2.10	-0.50	20.60	1.20	
9	-1.80	6.30	2.20	-8.70	-3.80	-6.10	11.50	
10	0.60	17.40	-9.10	-2.10	2.20	3.80	-1.00	
11	-4.60	-9.10	-4.00	11.10	-4.50	-1.80	1.90	
12	1.30	2.60	7.90	-0.20	-12.80	10.80	-4.50	
sim	-11.10	21.80	-10.10	-5.50	-4.30	39.60	2.20	1.80
BuyAndHold	-94.20	-1800.00	-100.00	Inf	173.30	-85.40	483.30	-71.40

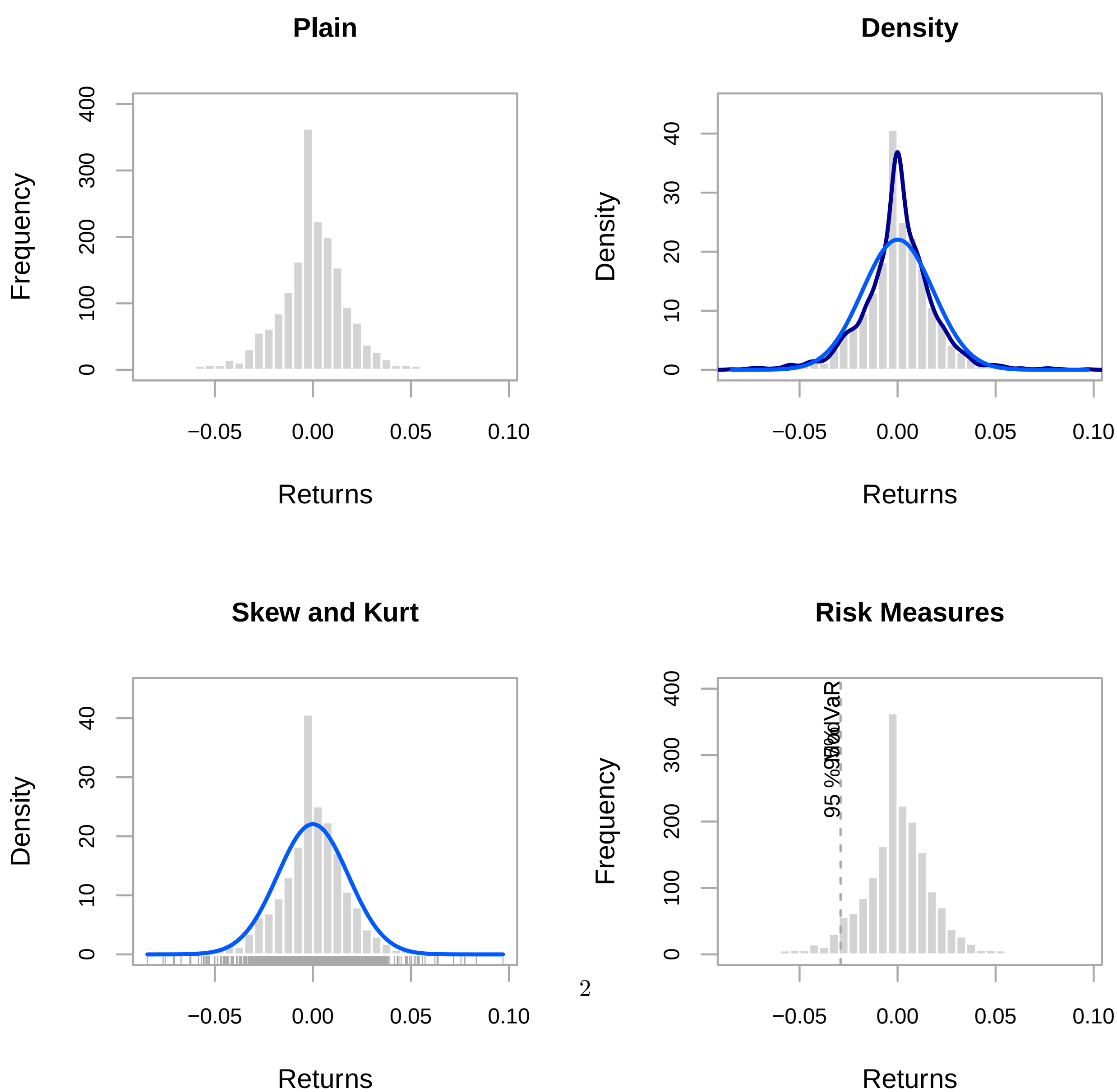
Table 2: Annualized Returns

	sim	BuyAndHold
Annualized Return	-0.01	0.03
Annualized Std Dev	0.29	0.30
Annualized Sharpe (Rf=0%)	-0.04	0.10

Table 3: Statistics

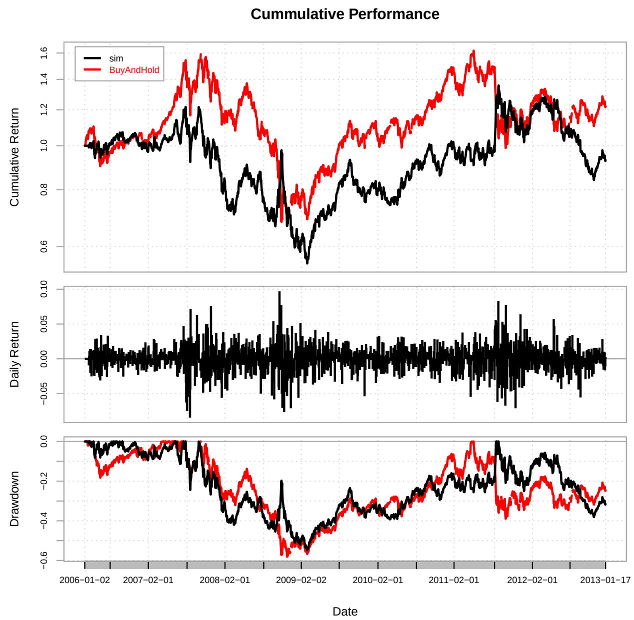
	sim	BuyAndHold
Observations	1788.00	1693.00
NAs	0.00	95.00
Minimum	-0.08	-0.10
Quartile 1	-0.01	-0.01
Median	0.00	0.00
Arithmetic Mean	0.00	0.00
Geometric Mean	-0.00	0.00
Quartile 3	0.01	0.01
Maximum	0.10	0.08
SE Mean	0.00	0.00
LCL Mean (0.95)	-0.00	-0.00
UCL Mean (0.95)	0.00	0.00
Variance	0.00	0.00
Stdev	0.02	0.02
Skewness	-0.07	-0.34
Kurtosis	2.80	2.49

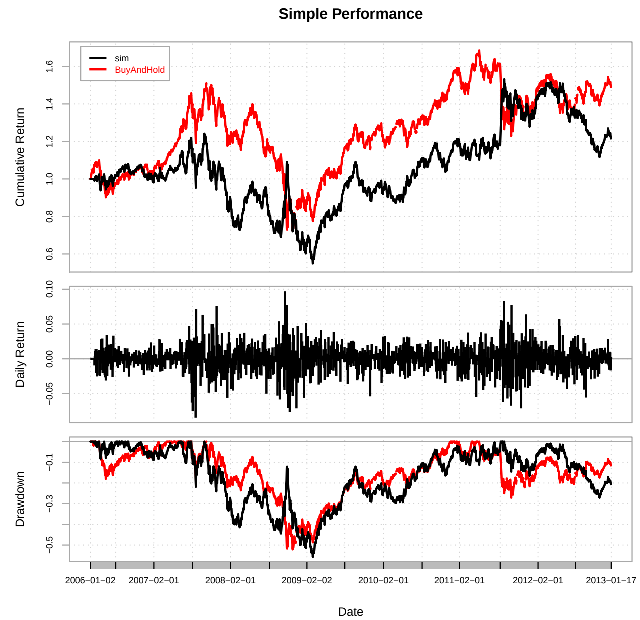
1.2 Distribution



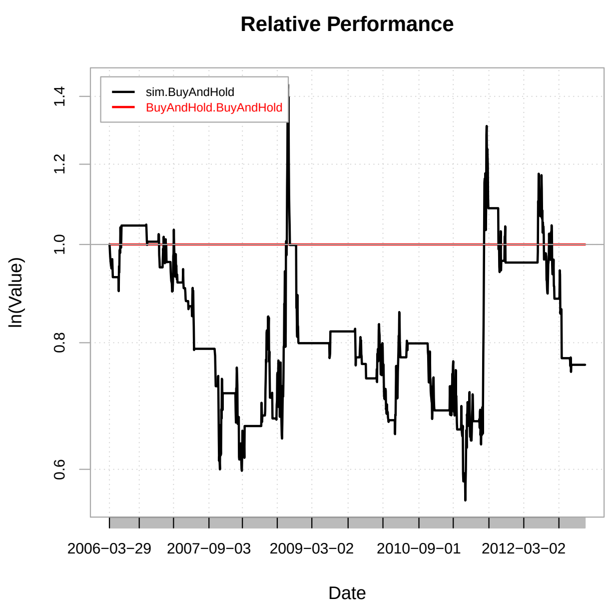
2 All yr Performance

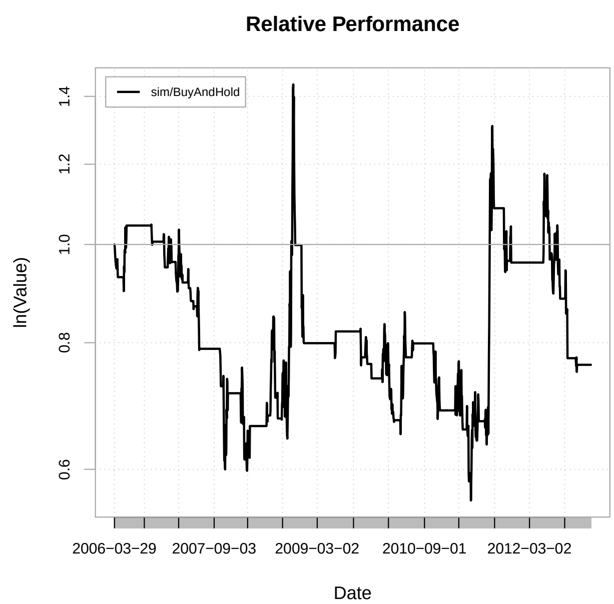
2.1 Returns



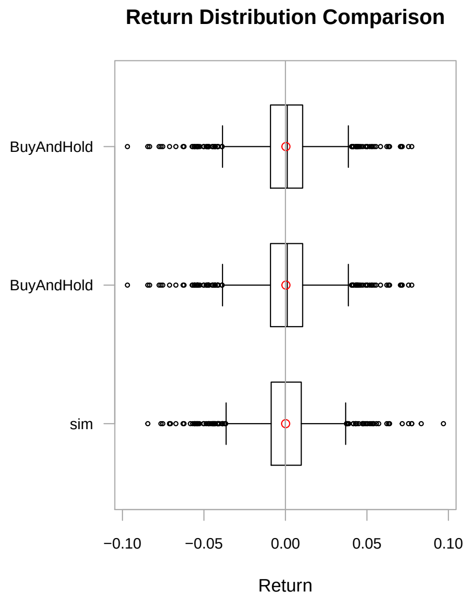


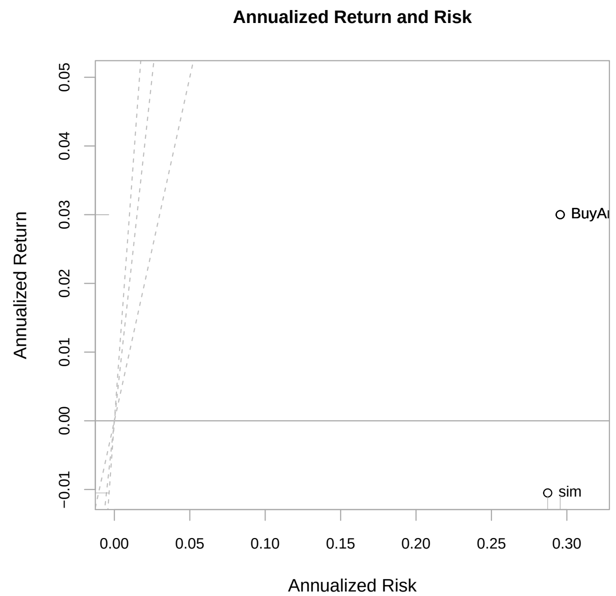
2.2 Relative Returns





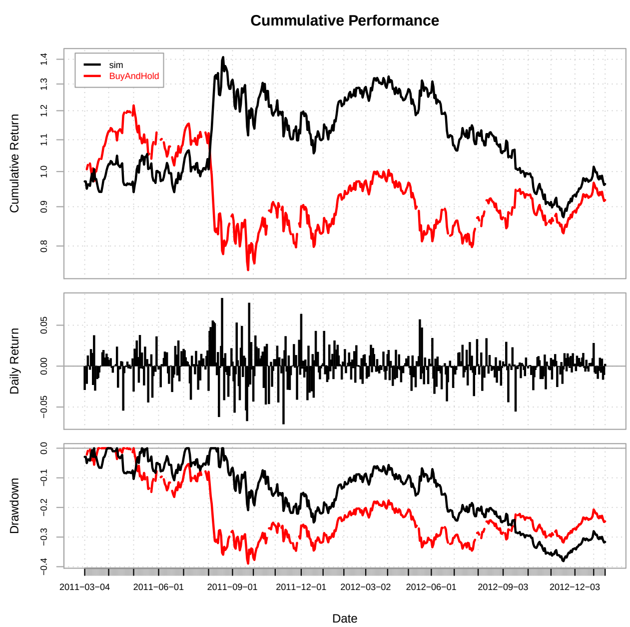
2.3 Other Charts

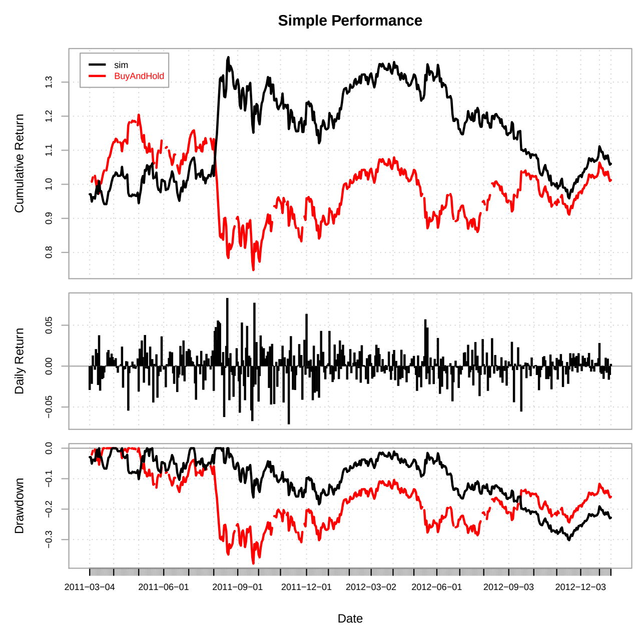




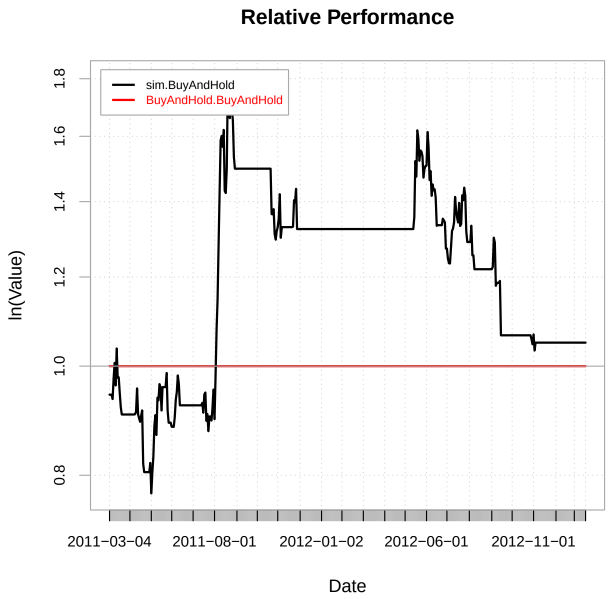
3 3yr Performance

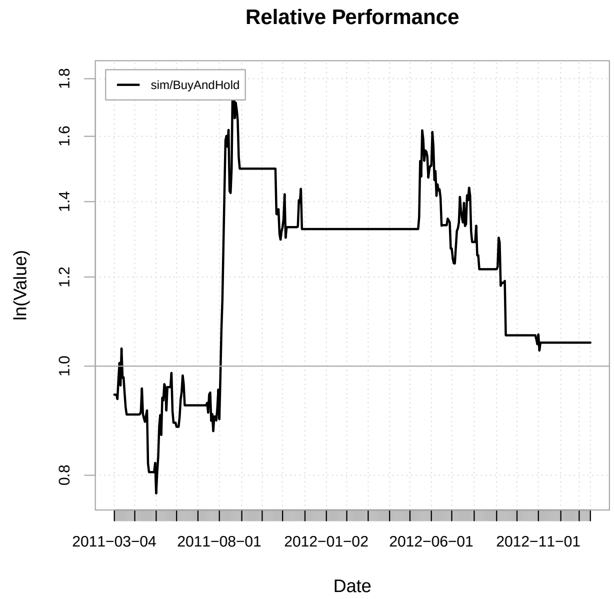
3.1 Returns



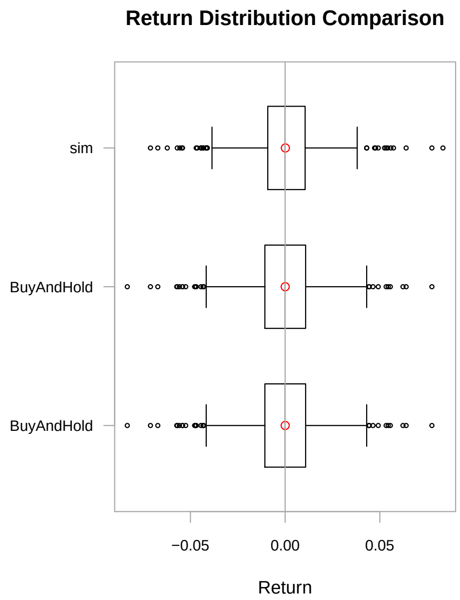


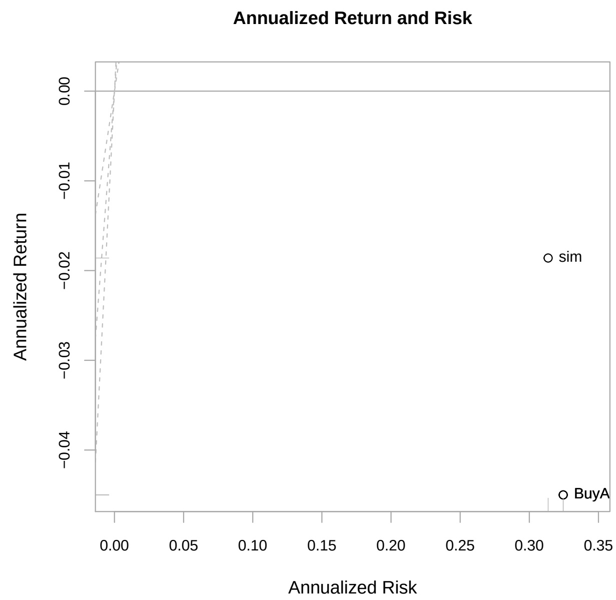
3.2 Relative Returns





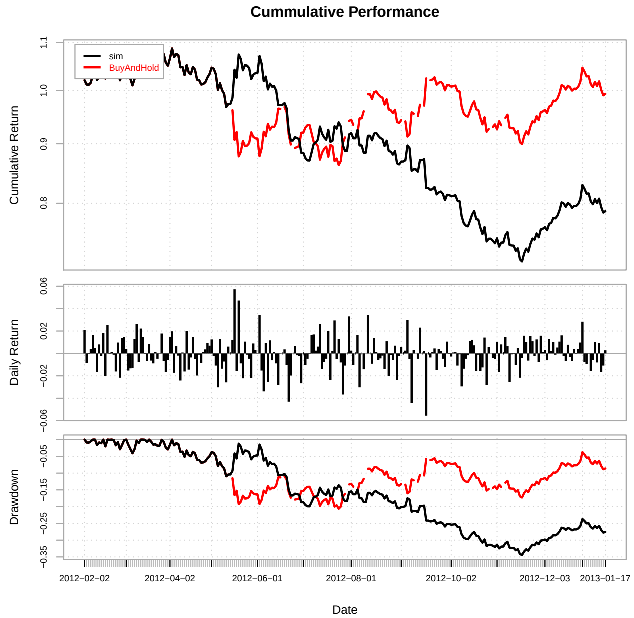
3.3 Other Charts

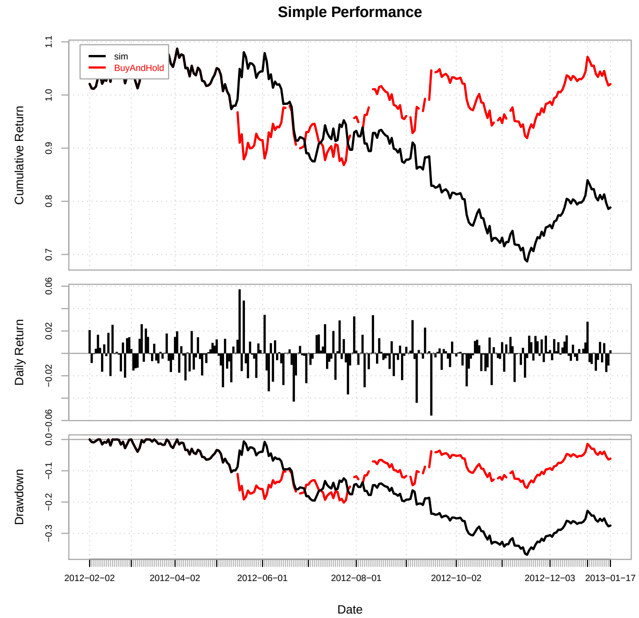




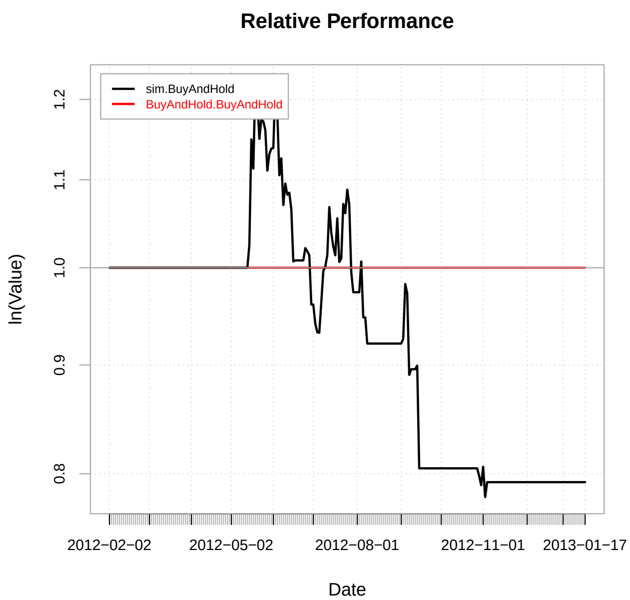
4 1yr Performance

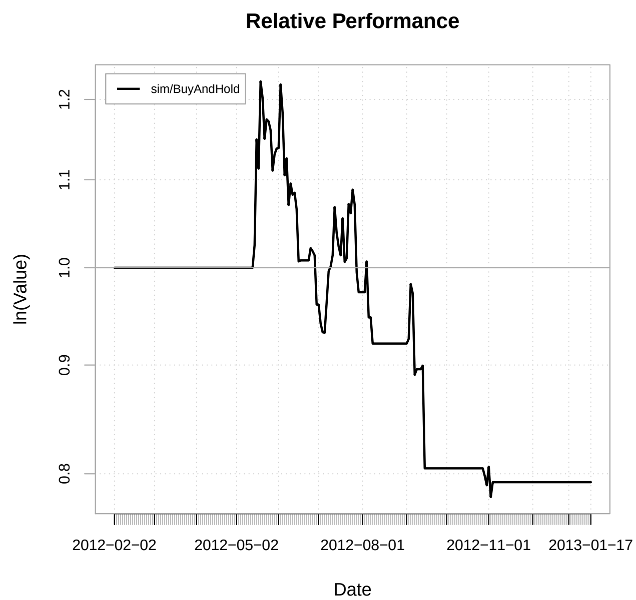
4.1 Returns





4.2 Relative Returns





4.3 Other Charts