Performance Analysis

1 Overview

This documents go through performance of Simulation. Simulation period is from 2003-01-31 to 2013-04-30. Data sources are WiseFN and Bloomberg.

1.1 Tables

Table 1: Calendar Returns

	2003	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1	0.00	0.40	0.00	0.00	0.00	-13.60	0.00	0.00	1.60	0.00	3.80
2	0.00	4.10	5.00	0.30	-0.40	0.00	0.00	0.10	0.40	5.40	-0.00
3	-3.20	-1.20	0.00	0.00	0.00	-5.00	10.20	7.30	0.70	-1.10	0.90
4	0.00	0.00	0.00	1.30	4.10	0.00	11.80	0.00	2.10	0.00	0.00
5	0.00	-1.10	3.10	0.00	0.00	0.00	6.60	-7.70	0.00	0.00	
6	5.90	1.40	0.00	0.10	2.70	0.00	1.50	-1.50	0.00	3.10	
7	5.80	-3.30	0.00	0.00	0.00	0.00	8.80	0.00	0.00	0.00	
8	5.60	0.00	-1.00	0.00	0.20	0.00	1.00	0.00	0.00	0.00	
9	-4.10	2.60	6.20	0.00	0.00	0.00	2.80	0.00	0.00	0.00	
10	9.70	0.00	0.00	0.00	0.00	0.00	-1.10	0.00	0.00	0.00	
11	-0.10	0.00	6.80	3.90	0.00	0.00	0.20	0.00	0.00	2.10	
12	9.70	0.00	4.90	0.00	0.00	0.00	5.50	4.30	0.80	0.00	
LongOnly	32.00	2.70	27.50	5.60	6.70	-17.90	57.30	1.80	5.70	9.80	4.80
BM	45.10	5.10	23.50	22.30	14.20	-47.20	30.90	3.10	-15.10	13.60	7.50
LongShort	15.80	-1.20	28.60	-11.00	-3.80	8.60	81.10	-2.60	24.80	2.60	1.60
ShortOnly	-12.30	-3.90	0.80	-15.80	-9.80	32.30	15.10	-4.20	18.00	-6.50	-3.00

Table 2: Annualized Returns

	LongOnly	BM	LongShort	ShortOnly
Annualized Return	0.12	0.07	0.12	0.00
Annualized Std Dev	0.11	0.18	0.18	0.14
Annualized Sharpe (Rf=0%)	1.06	0.37	0.66	0.01

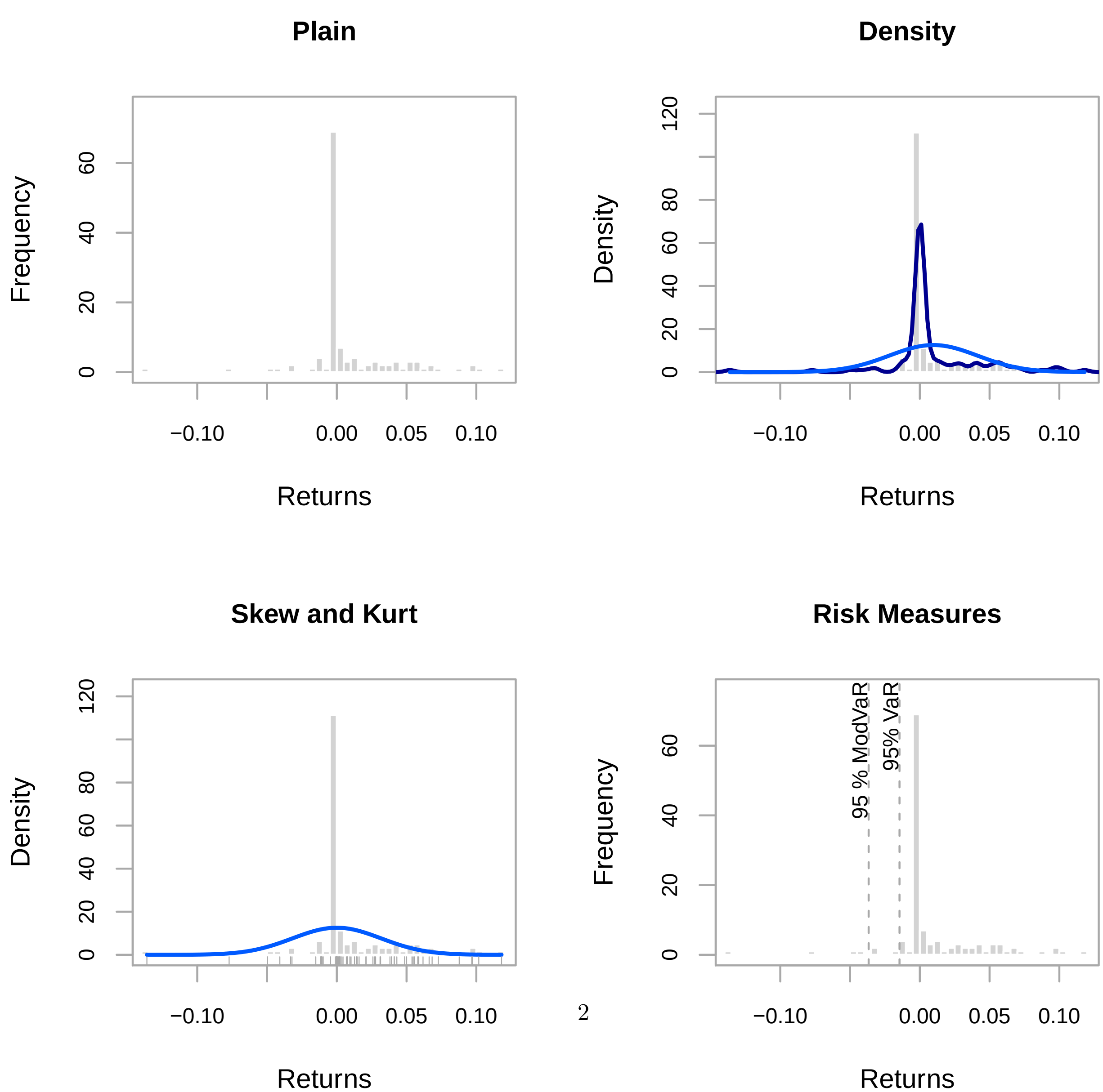
Table 3: Returns

	LongOnly	BM	LongShort	ShortOnly
Last 12 month return	9.95	12.94	5.57	-4.38
Last 36 month return	14.95	9.92	14.37	-0.58
Last 60 month return	69.52	-7.85	132.57	63.06
Last 124 month return	120.20	84.28	130.53	10.33

Table 4: Statistics

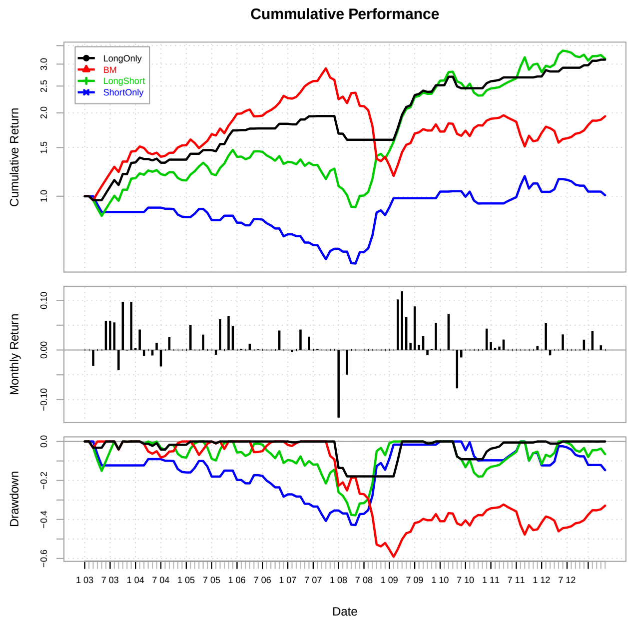
	LongOnly	BM	LongShort	ShortOnly
Observations	124.00	124.00	124.00	124.00
NAs	0.00	0.00	0.00	0.00
Minimum	-0.14	-0.24	-0.14	-0.10
Quartile 1	0.00	-0.02	-0.02	-0.01
Median	0.00	0.01	0.00	0.00
Arithmetic Mean	0.01	0.01	0.01	0.00
Geometric Mean	0.01	0.01	0.01	0.00
Quartile 3	0.01	0.04	0.04	0.00
Maximum	0.12	0.11	0.21	0.21
SE Mean	0.00	0.00	0.00	0.00
LCL Mean (0.95)	0.00	-0.00	0.00	-0.01
UCL Mean (0.95)	0.02	0.02	0.02	0.01
Variance	0.00	0.00	0.00	0.00
Stdev	0.03	0.05	0.05	0.04
Skewness	0.28	-1.24	0.37	1.40
Kurtosis	4.89	3.44	1.32	6.22

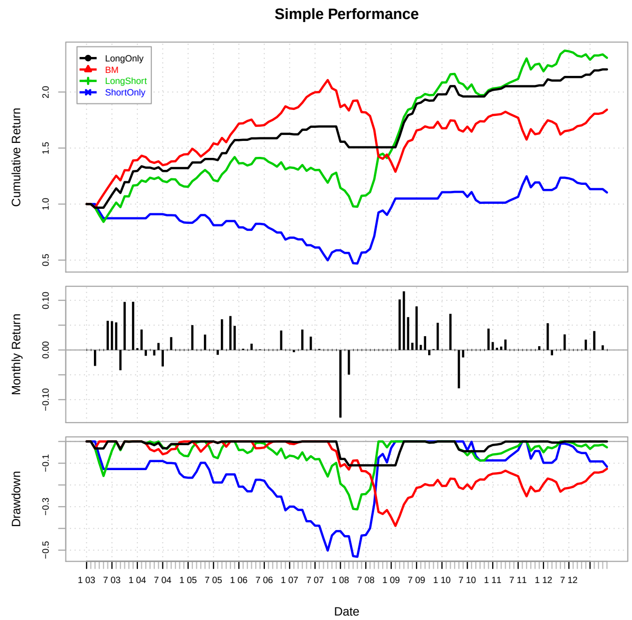
1.2 Distribution



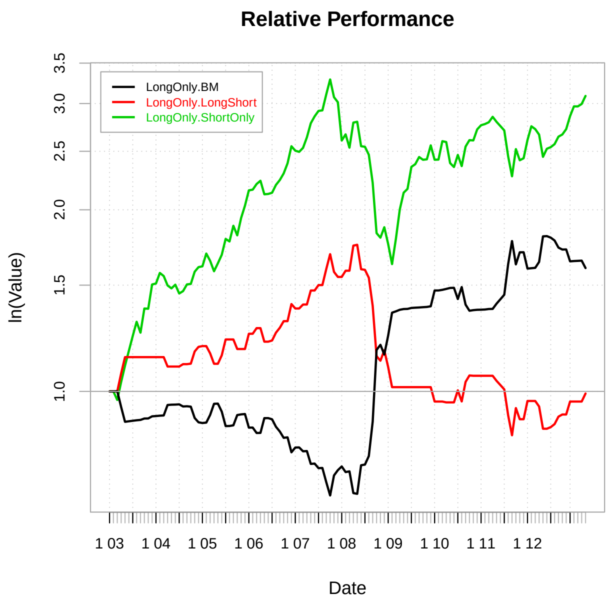
2 All yr Performance

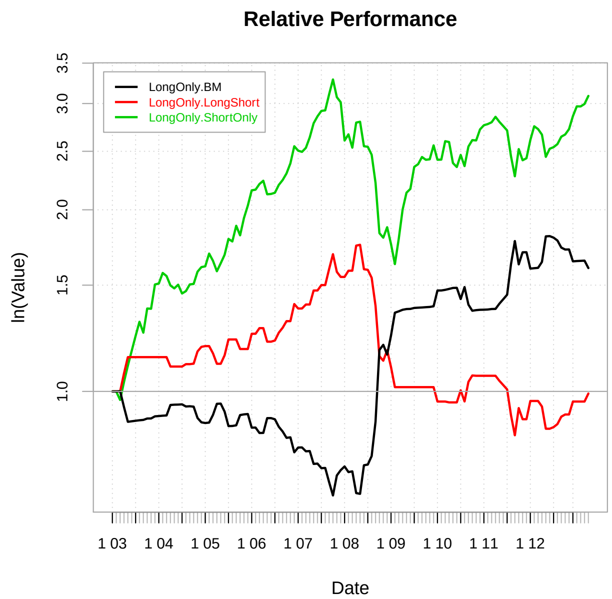
2.1 Returns



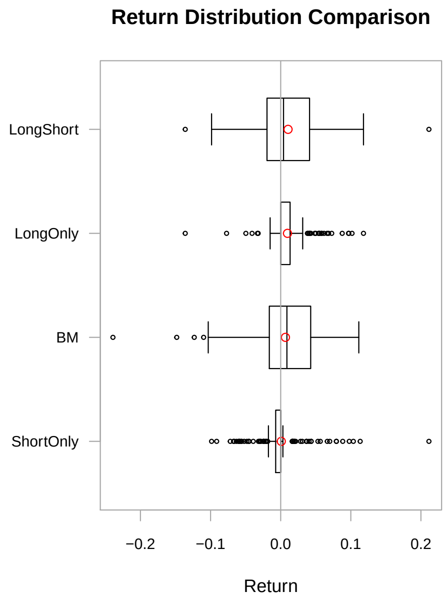


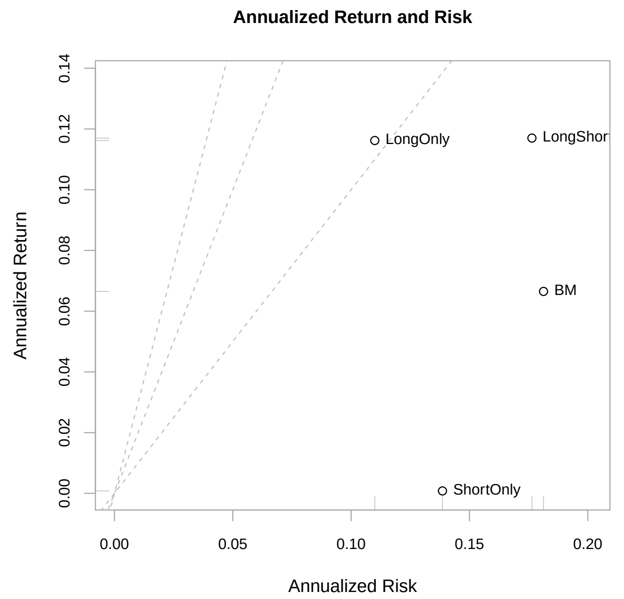
2.2 Relative Returns





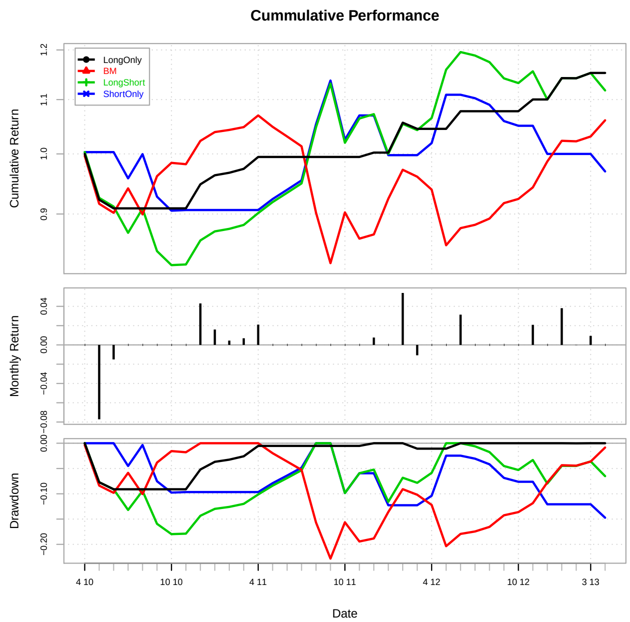
2.3 Other Charts

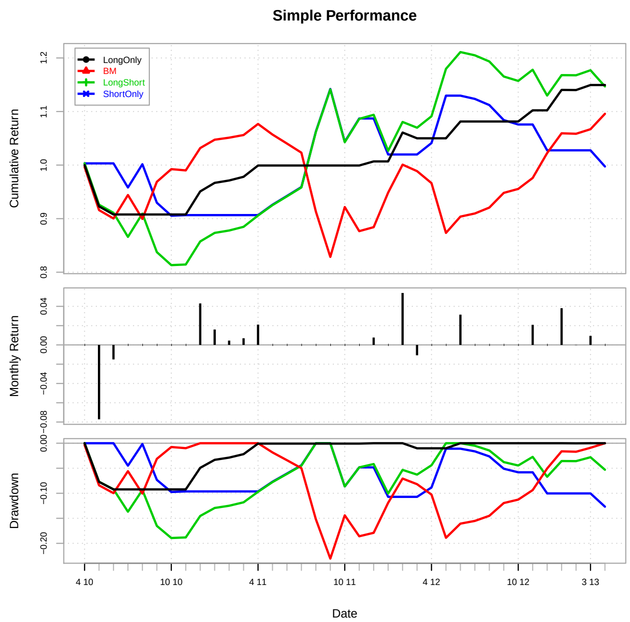




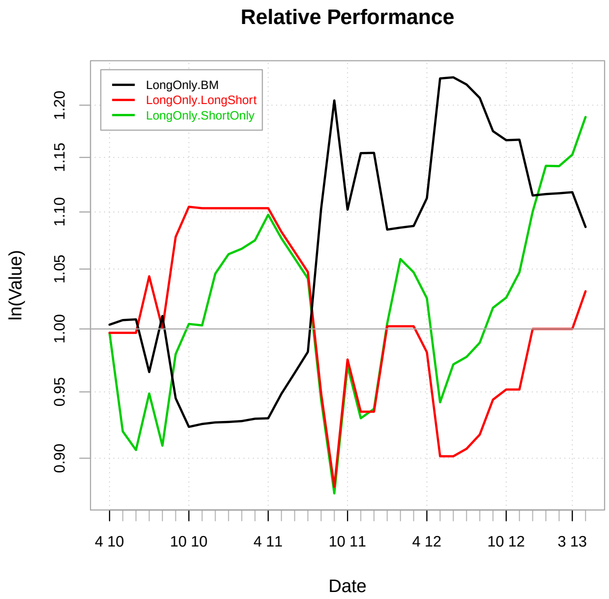
3 3yr Performance

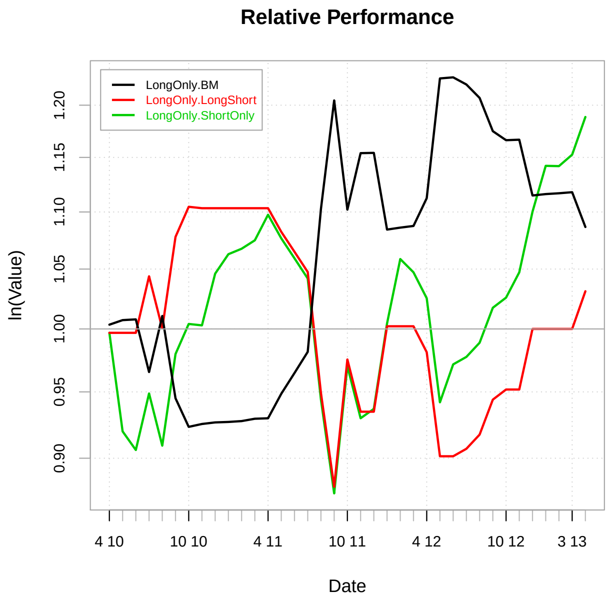
3.1 Returns



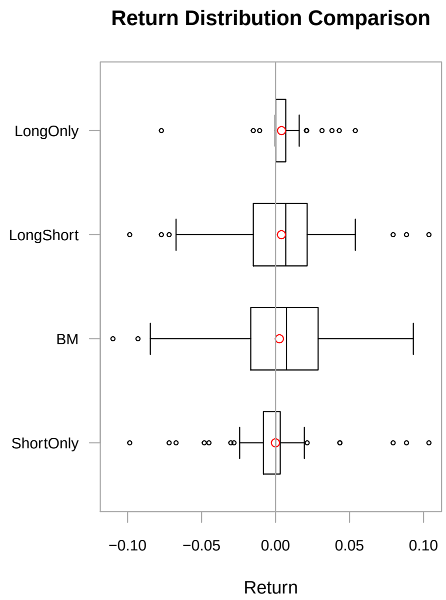


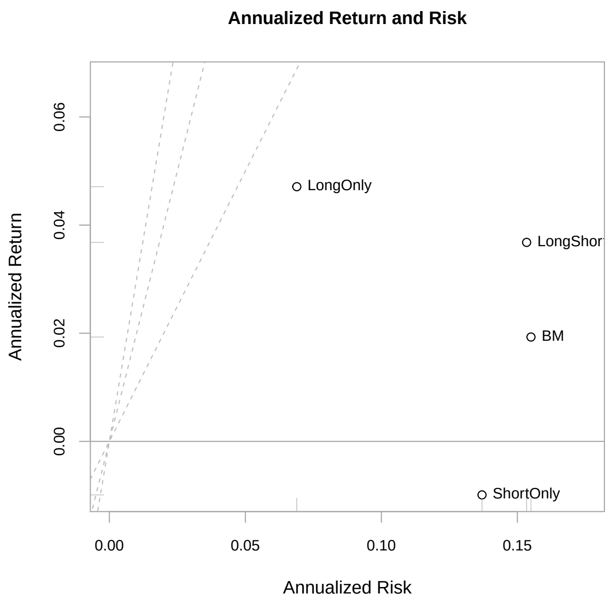
3.2 Relative Returns





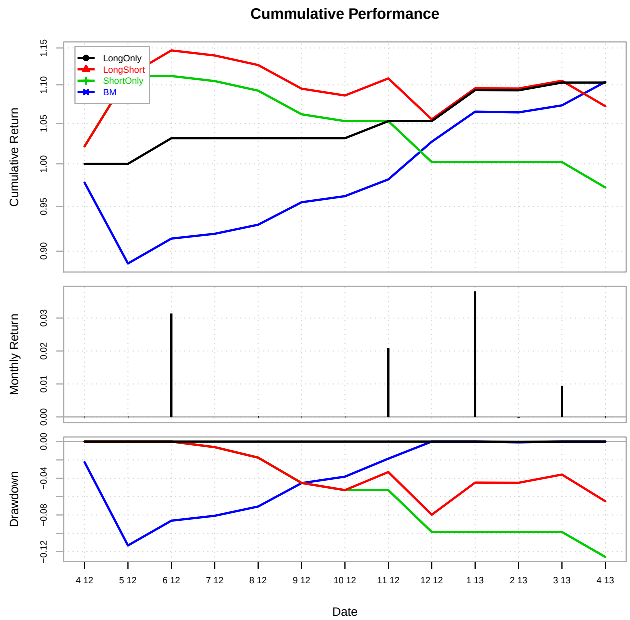
3.3 Other Charts

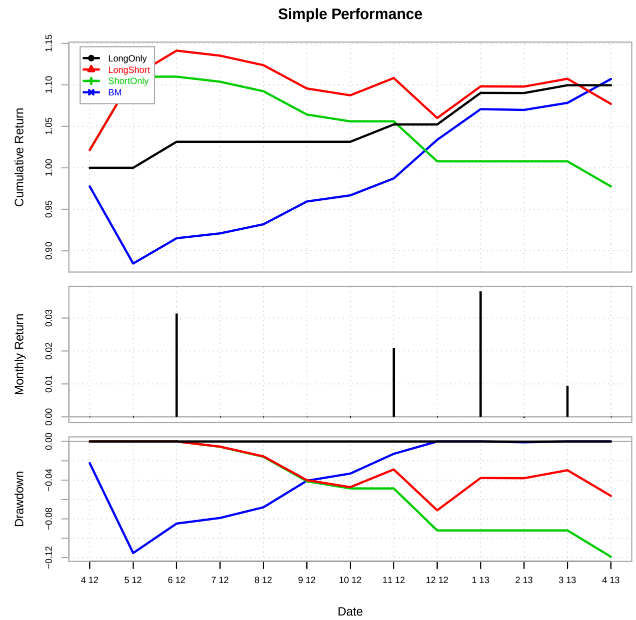




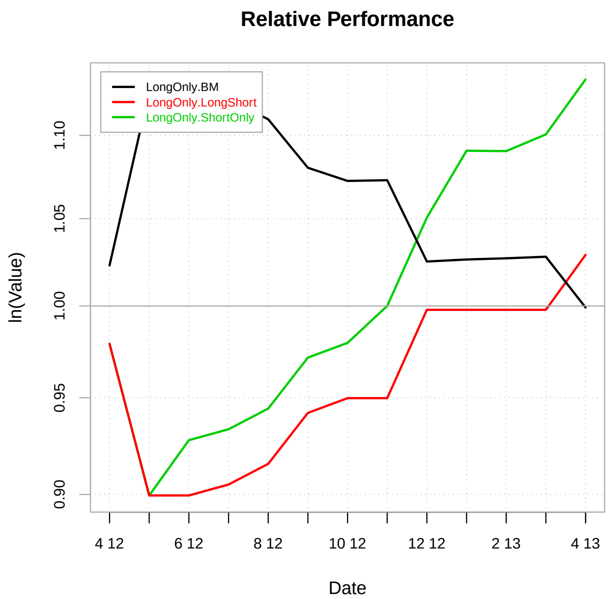
4 1yr Performance

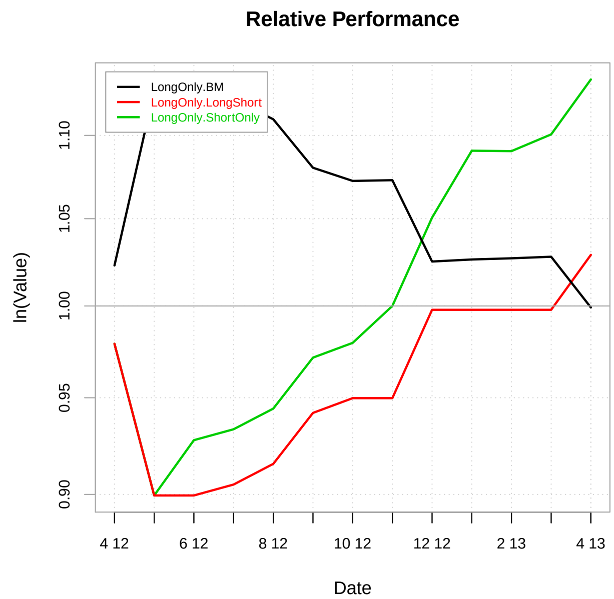
4.1 Returns





4.2 Relative Returns





4.3 Other Charts