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	-1.70	0.00	0.00	-5.60	1.60	6.70	3.80
2	0.00	4.10	5.00	0.30	-0.40	0.00	0.00	0.00	0.40	5.40	-0.00
3	-3.20	0.00	0.00	2.10	0.00	0.00	10.20	7.30	0.00	-1.10	0.90
4	0.00	0.00	0.00	1.30	0.00	0.00	11.80	-0.30	0.00	-2.10	3.00
5	0.00	0.00	0.00	-5.30	5.20	0.30	6.60	-7.70	0.00	-8.80	
6	0.00	0.00	0.00	0.00	2.70	0.00	1.50	-1.50	0.00	0.00	
7	5.80	0.00	0.00	0.00	2.10	0.00	8.80	0.00	0.00	0.00	
8	5.60	0.90	-1.00	0.00	0.00	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	7.20	0.00	0.00	
10	9.70	0.00	-3.70	0.00	0.00	0.00	-1.10	0.00	0.00	0.00	
11	-0.10	4.60	6.80	0.00	0.00	0.00	0.20	0.00	0.00	0.00	
12	9.70	0.00	4.90	6.30	0.00	0.00	5.50	4.30	0.00	4.80	
LongOnly	24.60	13.10	19.10	4.40	7.90	0.30	57.30	2.50	2.10	4.00	7.90
BM	45.10	5.10	23.50	22.30	14.20	-47.20	30.90	3.10	-15.10	13.60	7.50
LongShort	2.90	19.80	12.20	-12.60	-1.40	58.80	81.10	-0.20	16.20	-6.60	7.90
ShortOnly	-17.40	5.90	-5.80	-16.30	-8.60	58.30	15.10	-2.70	13.90	-10.20	

Table 2: Annualized Returns

	LongOnly	BM	LongShort	ShortOnly
Annualized Return	0.13	0.07	0.14	0.01
Annualized Std Dev	0.11	0.18	0.17	0.14
Annualized Sharpe (Rf=0%)	1.16	0.37	0.82	0.10

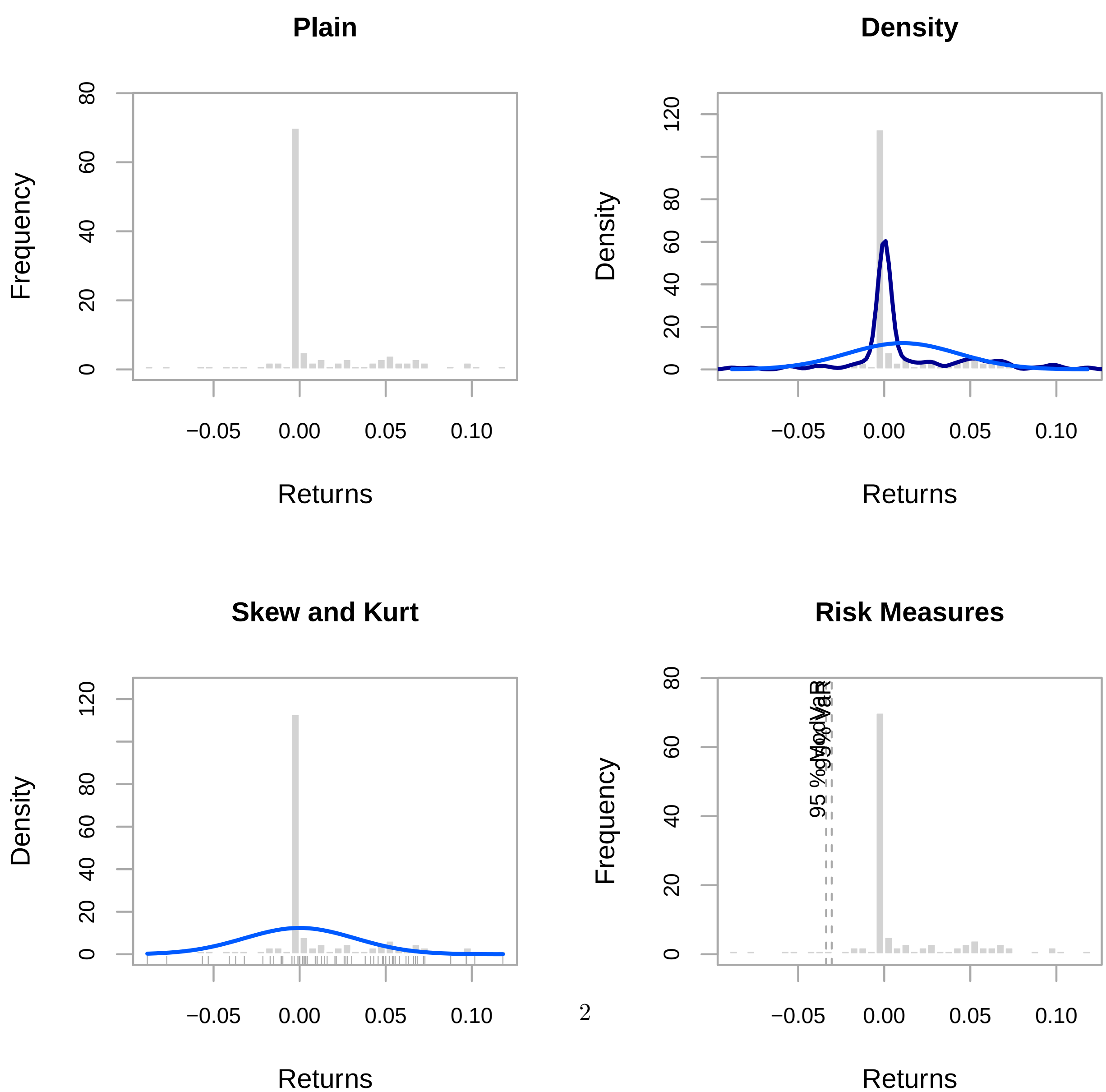
Table 3: Returns

	LongOnly	BM	LongShort	ShortOnly
Last 12 month return	3.72	12.94	-6.89	-10.61
Last 36 month return	16.94	9.92	18.35	1.41
Last 60 month return	65.80	-7.85	125.14	59.34
Last 124 month return	132.32	84.28	154.76	22.44

Table 4: Statistics

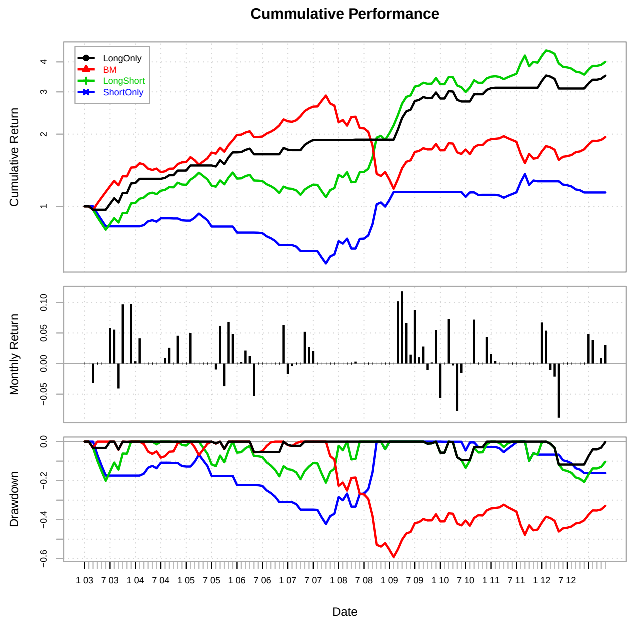
	LongOnly	BM	LongShort	ShortOnly
Observations	124.00	124.00	124.00	124.00
NAs	0.00	0.00	0.00	0.00
Minimum	-0.09	-0.24	-0.10	-0.10
Quartile 1	0.00	-0.02	-0.02	-0.01
Median	0.00	0.01	0.00	0.00
Arithmetic Mean	0.01	0.01	0.01	0.00
Geometric Mean	0.01	0.01	0.01	0.00
Quartile 3	0.01	0.04	0.04	0.00
Maximum	0.12	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	0.74	-1.24	0.59	1.73
Kurtosis	2.03	3.44	1.11	7.40

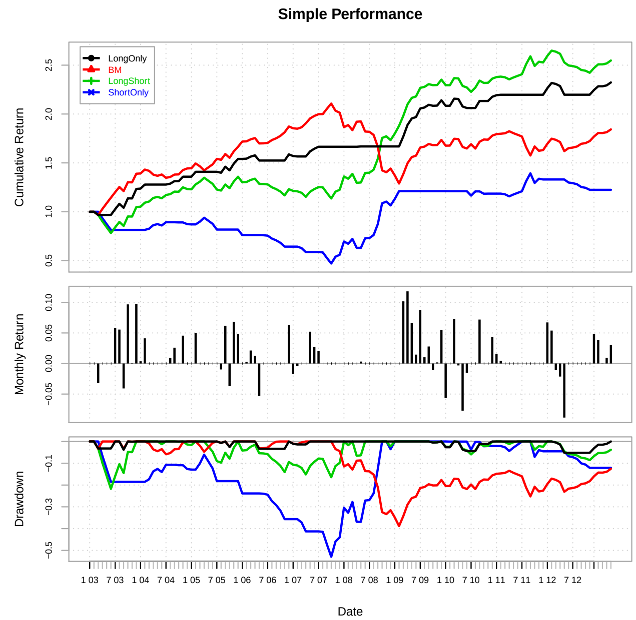
1.2 Distribution



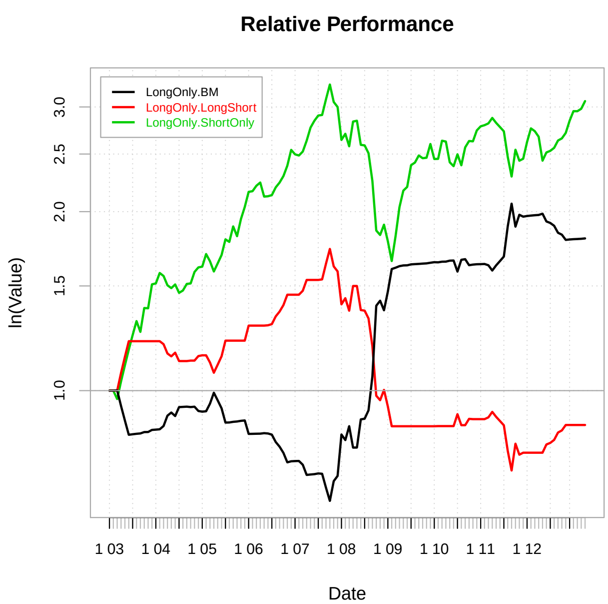
2 All yr Performance

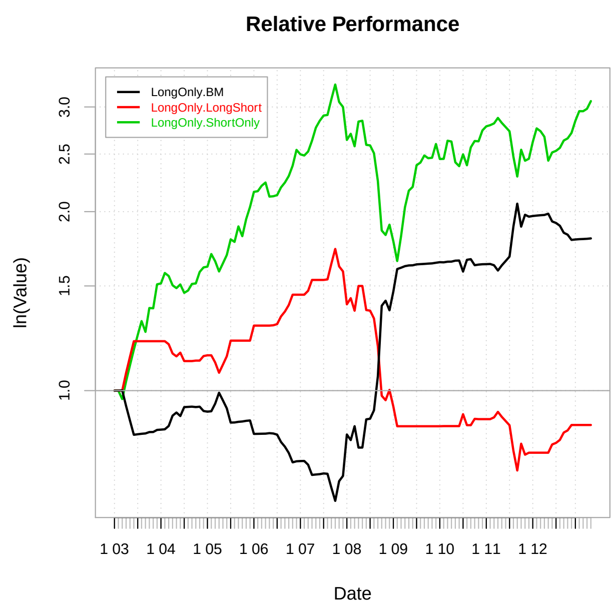
2.1 Returns



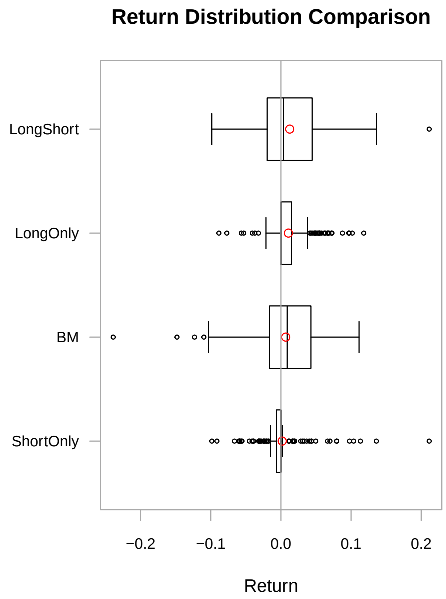


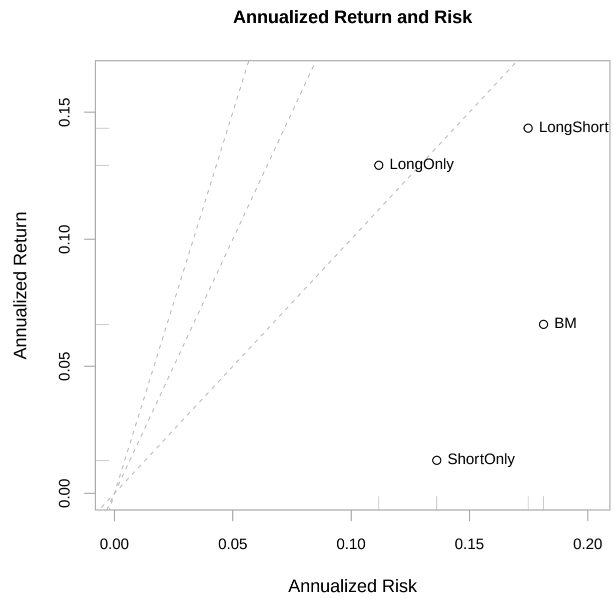
2.2 Relative Returns





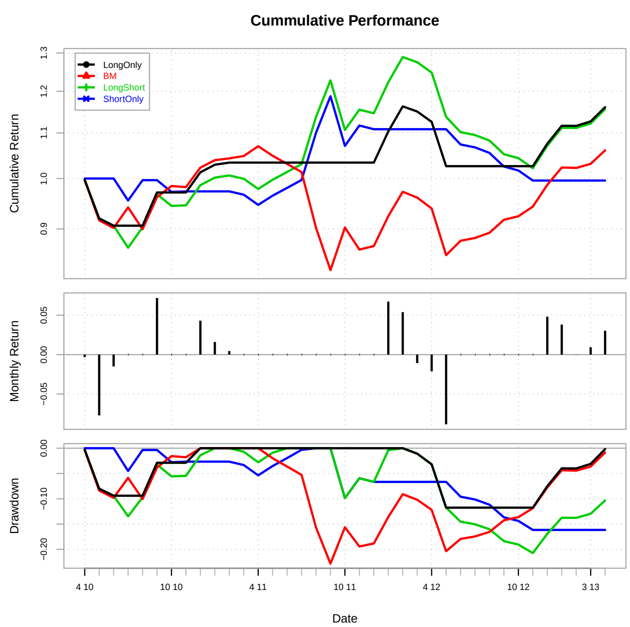
2.3 Other Charts

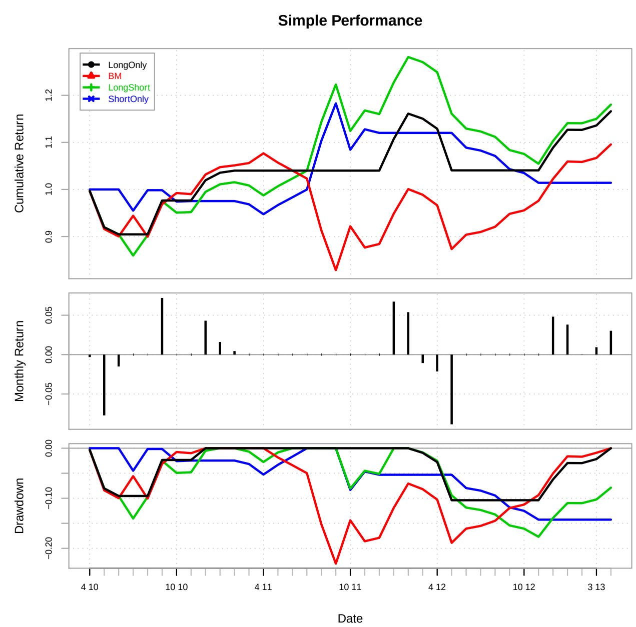




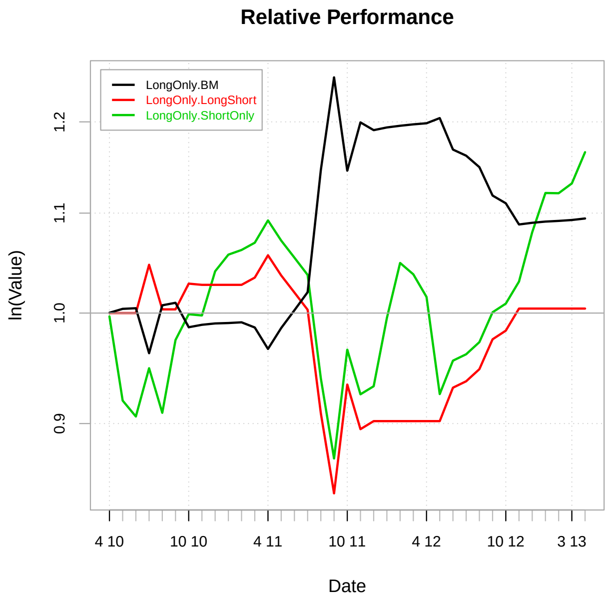
3 3yr Performance

3.1 Returns

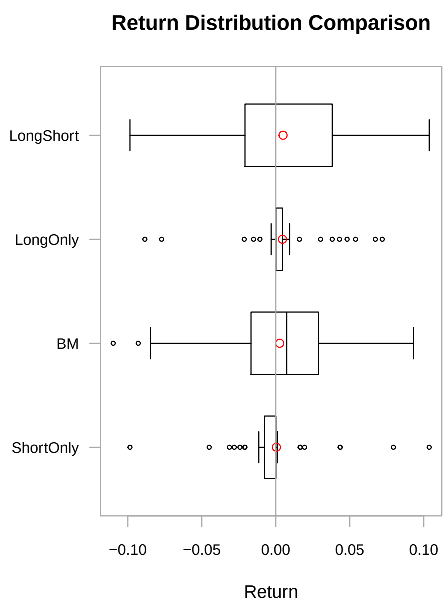


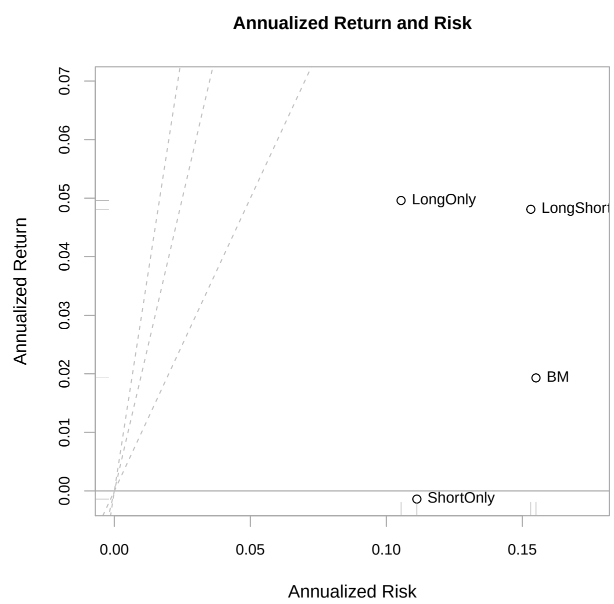


3.2 Relative Returns



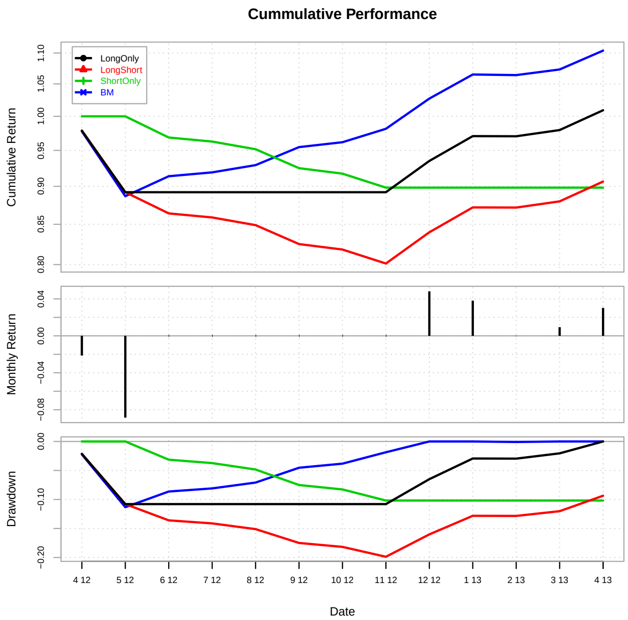
3.3 Other Charts

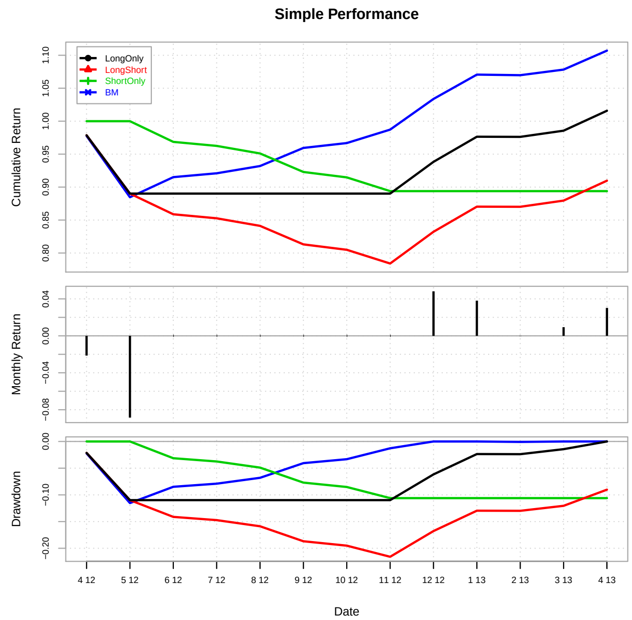




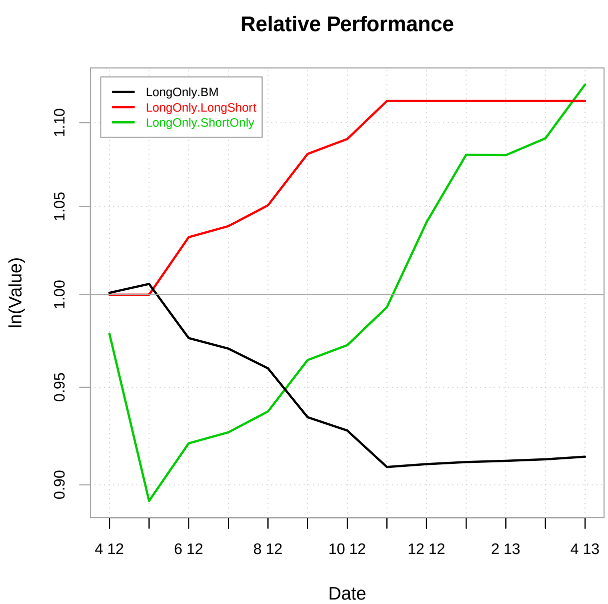
4 1yr Performance

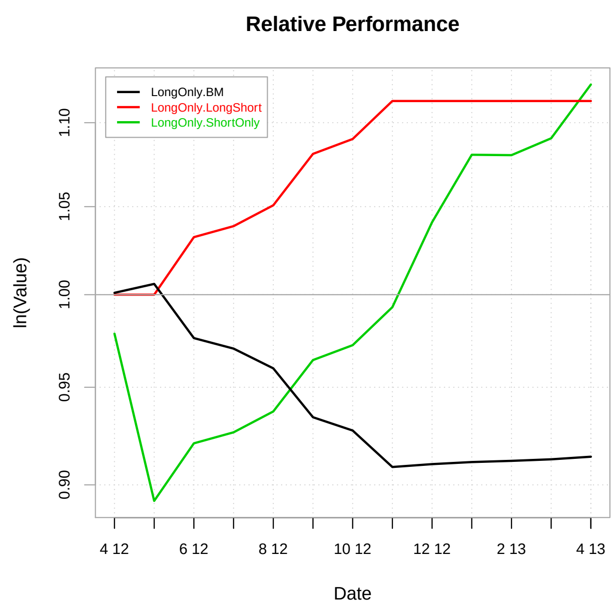
4.1 Returns





4.2 Relative Returns





4.3 Other Charts