Performance Analysis

1 Overview

This documents go through performance of Simulation. Simulation period is from 2004-11-30 to 2013-03-27. Data sources are WiseFN and Bloomberg.

1.1 Tables

Table 1: Calendar Returns

	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1		2.40	5.10	-3.40	-2.30	7.00	1.30	1.30	-0.10	-0.20
2		0.00	-2.90	-0.20	3.70	-6.00	0.40	0.00	3.50	0.80
3		0.00	3.00	-0.20	1.30	6.60	6.20	5.10	0.00	-2.70
4		-4.30	5.30	3.20	7.00	8.90	2.60	1.20	-1.50	
5		4.40	0.00	0.40	1.30	0.00	0.00	0.00	0.00	
6		3.10	6.80	-0.70	0.00	0.00	2.40	-0.50	1.40	
7		0.00	-0.60	8.90	0.30	11.90	0.80	2.70	-1.30	
8		0.00	2.30	4.80	0.90	1.70	1.70	0.00	2.40	
9		3.60	-0.10	3.80	6.00	-1.10	3.40	-1.50	0.30	
10		0.00	3.50	1.40	0.00	-3.40	-0.40	7.70	0.00	
11	-1.00	5.50	0.00	0.00	2.20	-2.80	0.00	-2.50	0.00	
12	-0.90	1.40	2.40	-0.10	-3.40	8.10	5.80	-3.00	3.80	
LongOnly	-1.90	16.80	27.40	18.80	17.90	33.30	26.90	10.30	8.60	-2.20
Asset_prc	1.60	49.40	3.80	27.90	-43.00	46.70	20.70	-14.10	9.70	-0.90
LongShort	-5.50	-6.50	36.80	15.70	74.00	-1.10	29.00	32.60	6.30	-5.40
ShortOnly	-3.60	-20.60	8.00	-2.30	47.60	-26.50	1.60	20.40	-2.00	-3.20

Table 2: Annualized Returns

	LongOnly	Asset_prc	LongShort	ShortOnly
Annualized Return	0.18	0.08	0.18	0.00
Annualized Std Dev	0.11	0.21	0.18	0.14
Annualized Sharpe (Rf=0%)	1.65	0.37	1.04	0.01

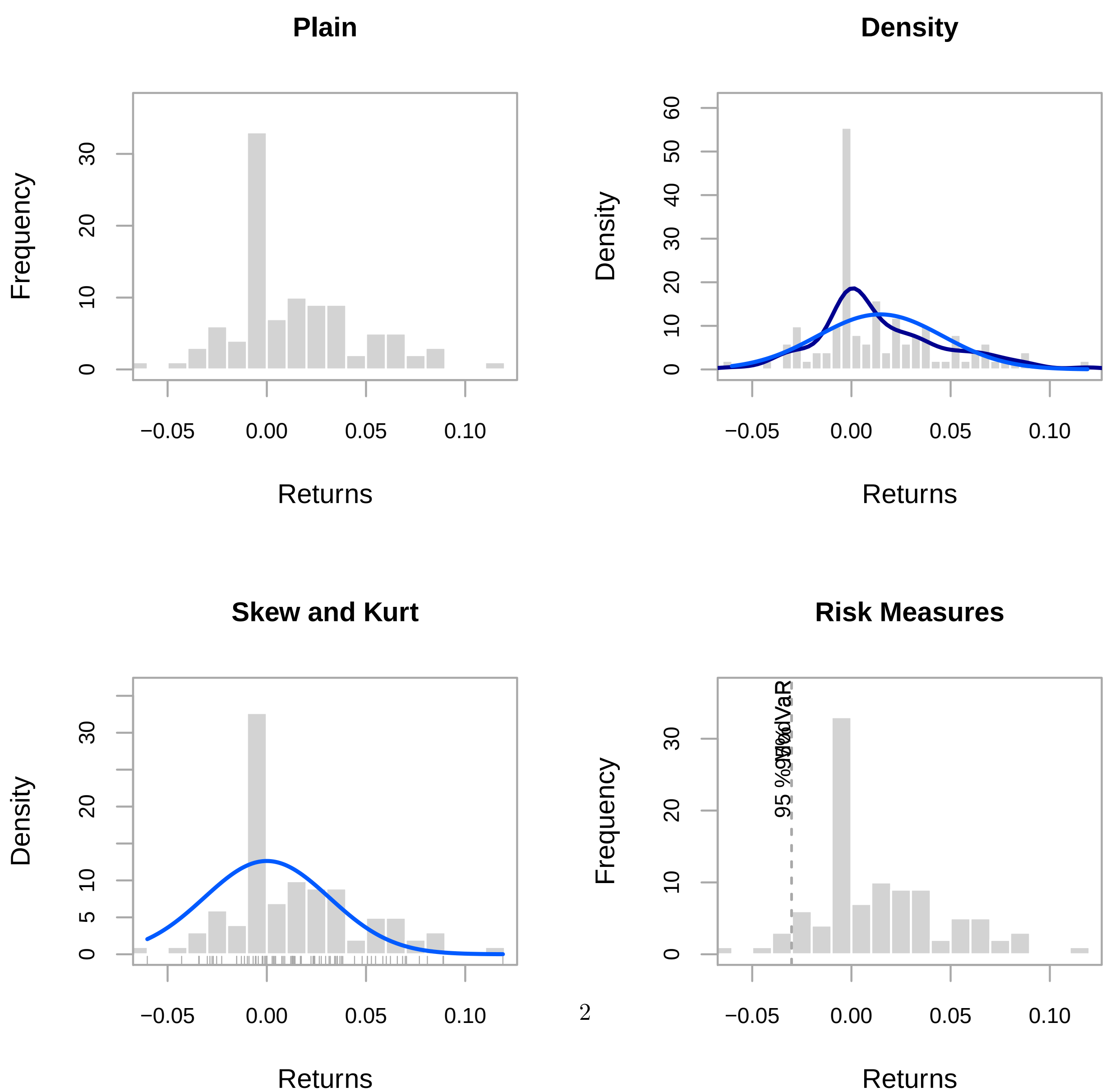
Table 3: Returns

	LongOnly	Asset_prc	LongShort	ShortOnly
Last 12 month return	2.88	-1.79	2.55	-0.33
Last 36 month return	33.05	16.70	46.59	13.54
Last 60 month return	86.19	18.49	106.35	20.16
Last 101 month return	145.90	83.69	155.85	9.95

Table 4: Statistics

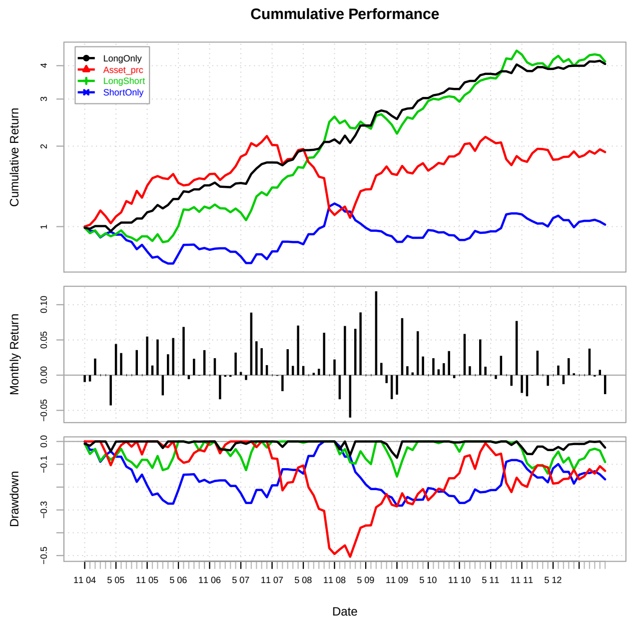
	LongOnly	Asset_prc	LongShort	ShortOnly
Observations	101.00	101.00	101.00	101.00
NAs	0.00	0.00	0.00	0.00
Minimum	-0.06	-0.24	-0.07	-0.07
Quartile 1	-0.00	-0.02	-0.02	-0.02
Median	0.00	0.01	0.01	0.00
Arithmetic Mean	0.01	0.01	0.02	0.00
Geometric Mean	0.01	0.01	0.01	0.00
Quartile 3	0.03	0.04	0.05	0.01
Maximum	0.12	0.13	0.19	0.19
SE Mean	0.00	0.01	0.01	0.00
LCL Mean (0.95)	0.01	-0.00	0.01	-0.01
UCL Mean (0.95)	0.02	0.02	0.03	0.01
Variance	0.00	0.00	0.00	0.00
Stdev	0.03	0.06	0.05	0.04
Skewness	0.70	-0.72	0.59	1.45
Kurtosis	0.63	1.63	0.35	3.47

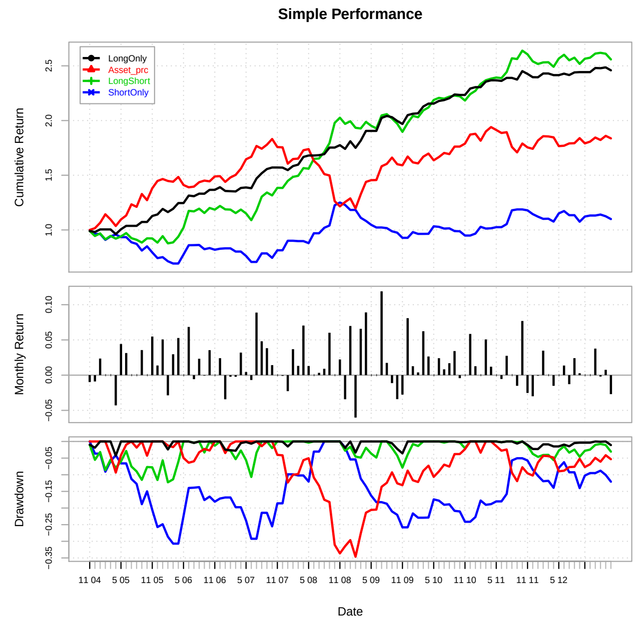
1.2 Distribution



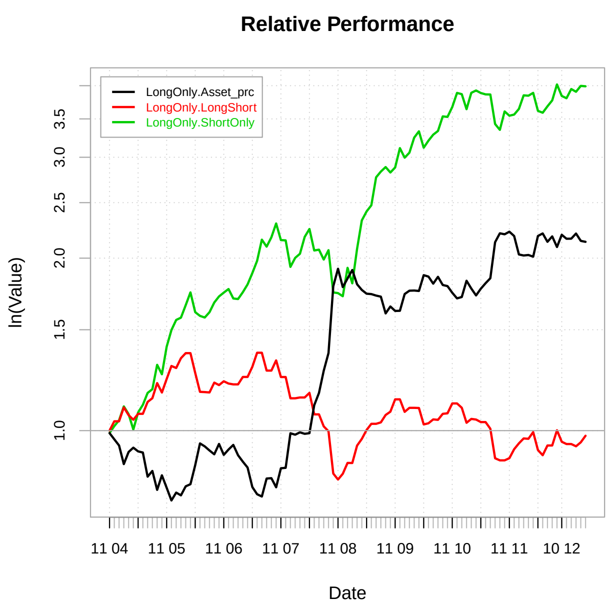
2 All yr Performance

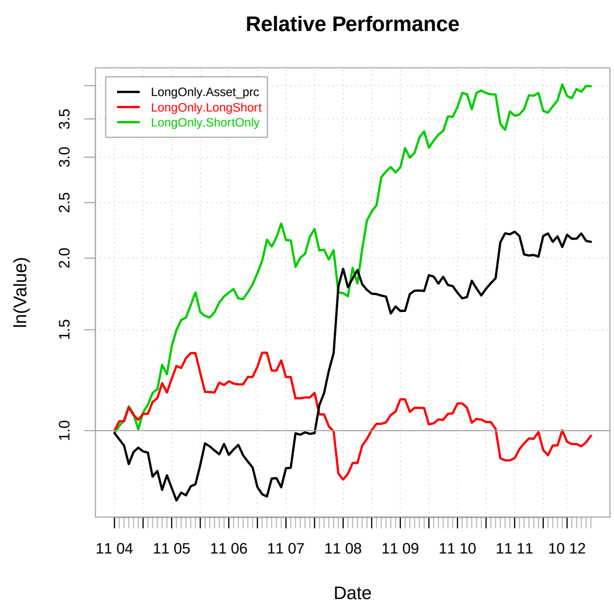
2.1 Returns



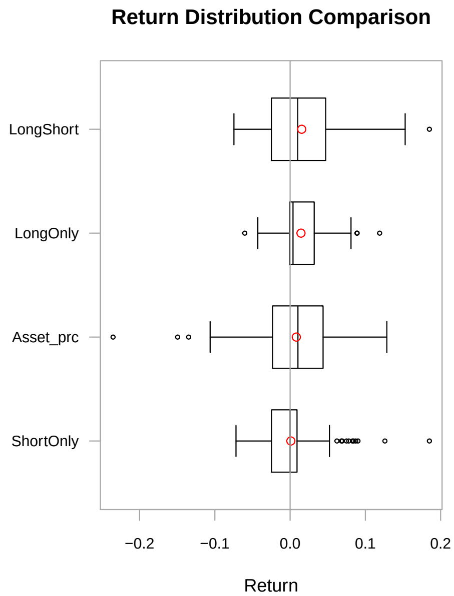


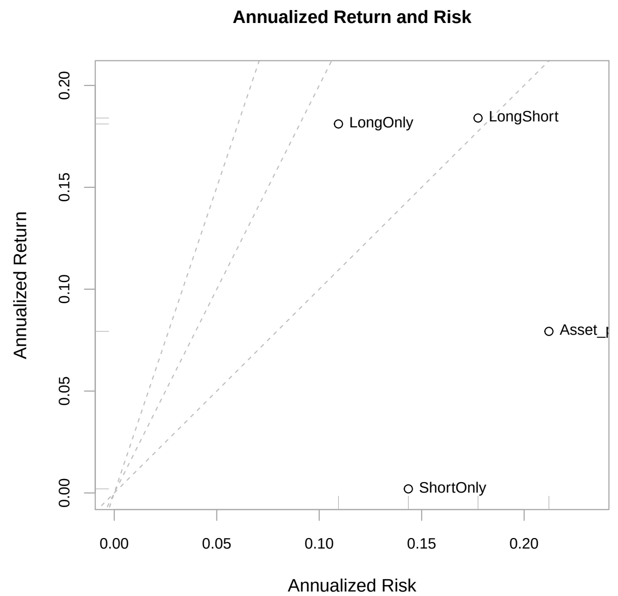
2.2 Relative Returns





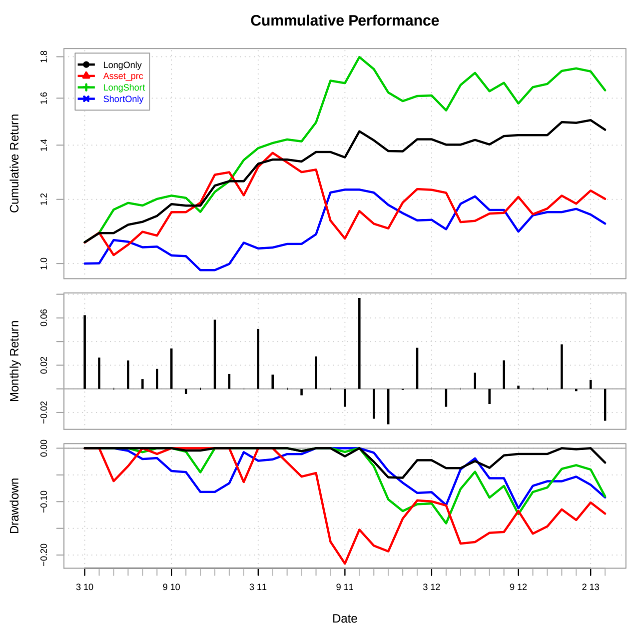
2.3 Other Charts

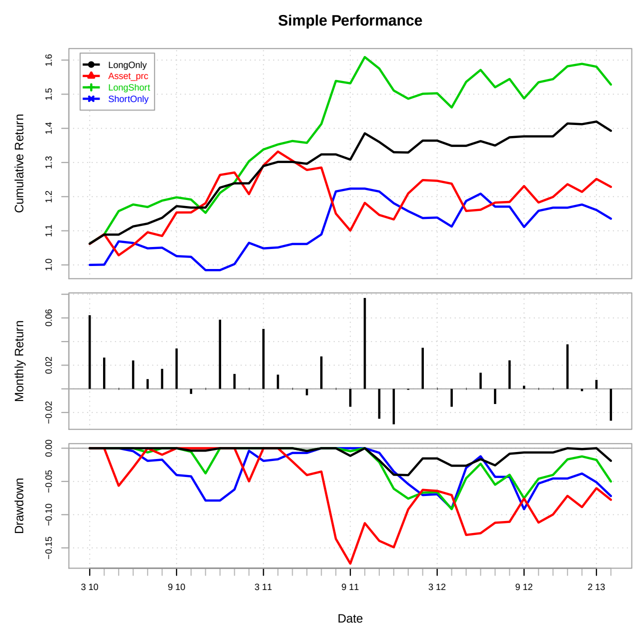




3 3yr Performance

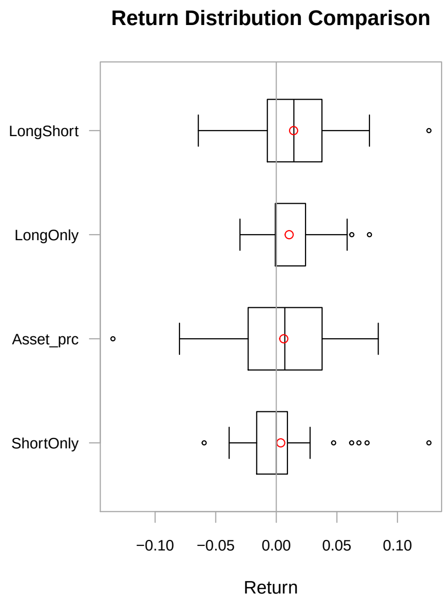
3.1 Returns

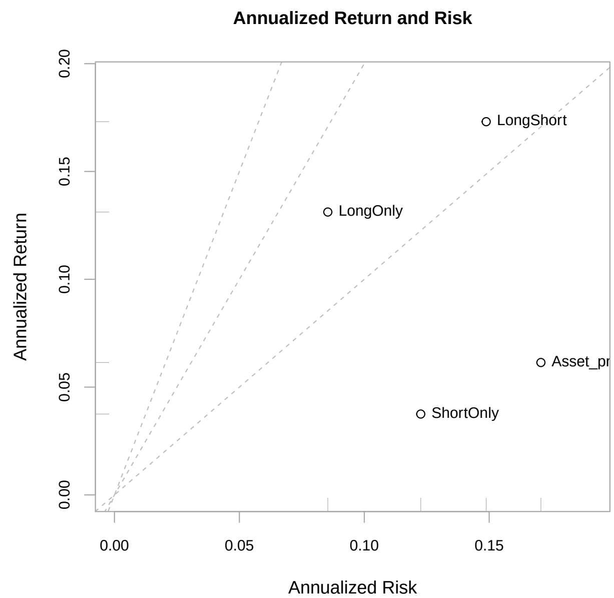




3.2 Relative Returns

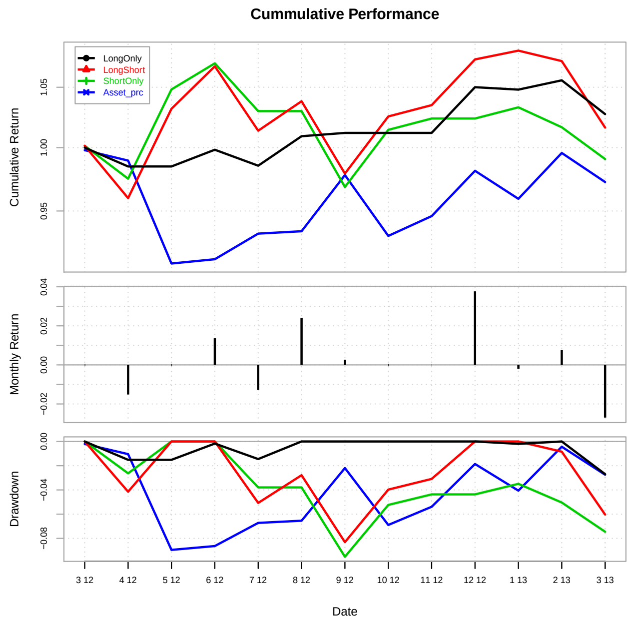
3.3 Other Charts

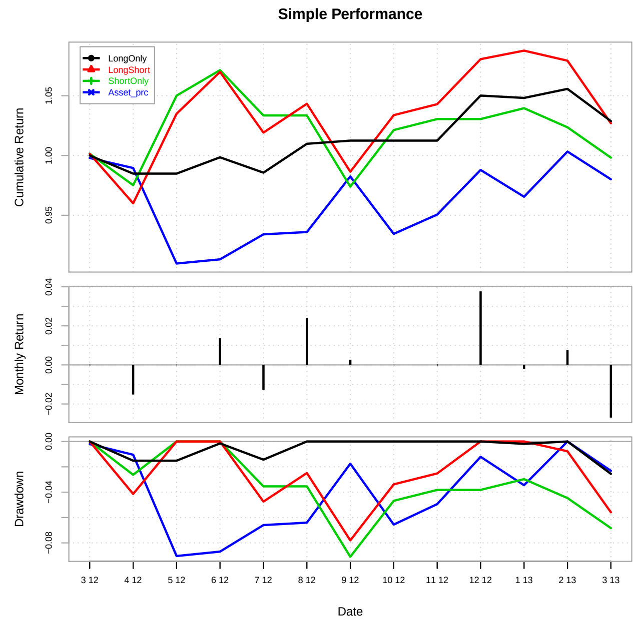




4 1yr Performance

4.1 Returns





4.2 Relative Returns

4.3 Other Charts