Performance Analysis

1 Overview

This documents go through performance of `Foreign_1W_Mkt_cap`. Simulation period is from 2006-01-06 09:00:00 to 2013-01-04 09:00:00. The portfolio is composed with Large Caps (which hedge by Equity Trading Team in 'H' securities). Data source is WiseFN.

1.1 Tables

Table 1: Calendar Returns

	2006	2007	2008	2009	2010	2011	2012	2013
1		-2.10	-13.00	7.70	-4.10	2.50	11.80	-1.20
2	7.80	6.80	2.90	-9.20	1.30	-9.00	-0.50	
3	1.70	0.00	0.10	12.50	9.90	8.50	-3.20	
4	5.10	6.20	9.00	10.60	-0.40	11.10	-3.90	
5	-3.60	12.70	-2.40	6.20	-5.60	-8.10	-9.20	
6	7.80	3.60	-9.30	0.10	6.80	5.40	1.70	
7	-1.20	10.10	-4.70	9.10	-0.00	-0.70	0.10	
8	4.50	-0.70	-9.20	4.50	-3.20	-21.90	7.00	
9	5.90	9.10	-0.50	1.70	4.50	-1.40	3.60	
10	-1.70	16.20	-26.30	-4.00	0.80	5.50	-2.00	
11	1.70	-8.80	4.00	-4.20	1.80	-9.00	2.30	
12	5.60	0.20	2.00	8.60	7.30	1.10	3.00	
X1	38.00	64.30	-41.80	49.80	19.30	-19.10	9.40	-1.20
X2	-3.80	47.90	-31.60	69.30	20.60	-8.50	-8.90	1.50
X3	-2.10	17.50	-43.70	8.70	4.00	-8.40	-15.40	1.00
X4	-5.70	15.90	-61.80	18.90	4.20	-42.30	-13.50	2.30
X5	-19.30	-2.50	-66.30	14.10	10.30	-35.80	-0.30	3.40
best.bm	30.10	25.60	-5.00	-2.80	-3.30	-6.00	-1.90	-2.00
best.worst	33.20	29.20	21.70	-1.30	-16.40	-1.80	-15.90	-4.90
KM1	5.70	32.20	-38.30	51.80	22.70	-13.30	11.40	0.80

Table 2: Calendar Returns

	2006	2007	2008	2009	2010	2011	2012	2013
1		-4.70	-11.70	4.70	-5.90	1.80	8.80	0.80
2	-0.60	6.70	1.10	-9.30	-0.70	-7.30	2.30	
3	0.10	-0.70	1.20	17.90	6.80	5.80	0.60	
4	4.40	5.60	7.80	8.30	3.00	6.20	-1.40	
5	-6.90	5.60	0.60	0.50	-7.50	-4.70	-8.60	
6	-2.30	5.20	-9.10	1.30	7.00	-0.50	1.90	
7	1.30	7.60	-3.80	12.50	1.80	0.90	-1.20	
8	2.70	1.60	-9.10	2.70	-2.10	-18.60	3.30	
9	3.00	4.40	2.70	6.00	6.70	0.70	5.60	
10	0.10	3.00	-23.00	-7.40	0.70	10.20	-6.20	
11	3.00	-4.80	-3.90	-1.60	3.40	-9.50	3.10	
12	1.20	-0.20	4.40	10.10	9.20	4.40	4.10	
KM1	5.70	32.20	-38.30	51.80	22.70	-13.30	11.40	0.80

Table 3: Annualized Returns

	X1	X2	X3	X4	X5	best.bm	best.worst	KM1
Annualized Return	0.09	0.06	-0.09	-0.17	-0.20	0.04	0.05	0.06
Annualized Std Dev	0.30	0.28	0.27	0.24	0.28	0.13	0.17	0.25
Annualized Sharpe (Rf=0%)	0.29	0.22	-0.34	-0.72	-0.72	0.28	0.27	0.23

1.2 Distribution

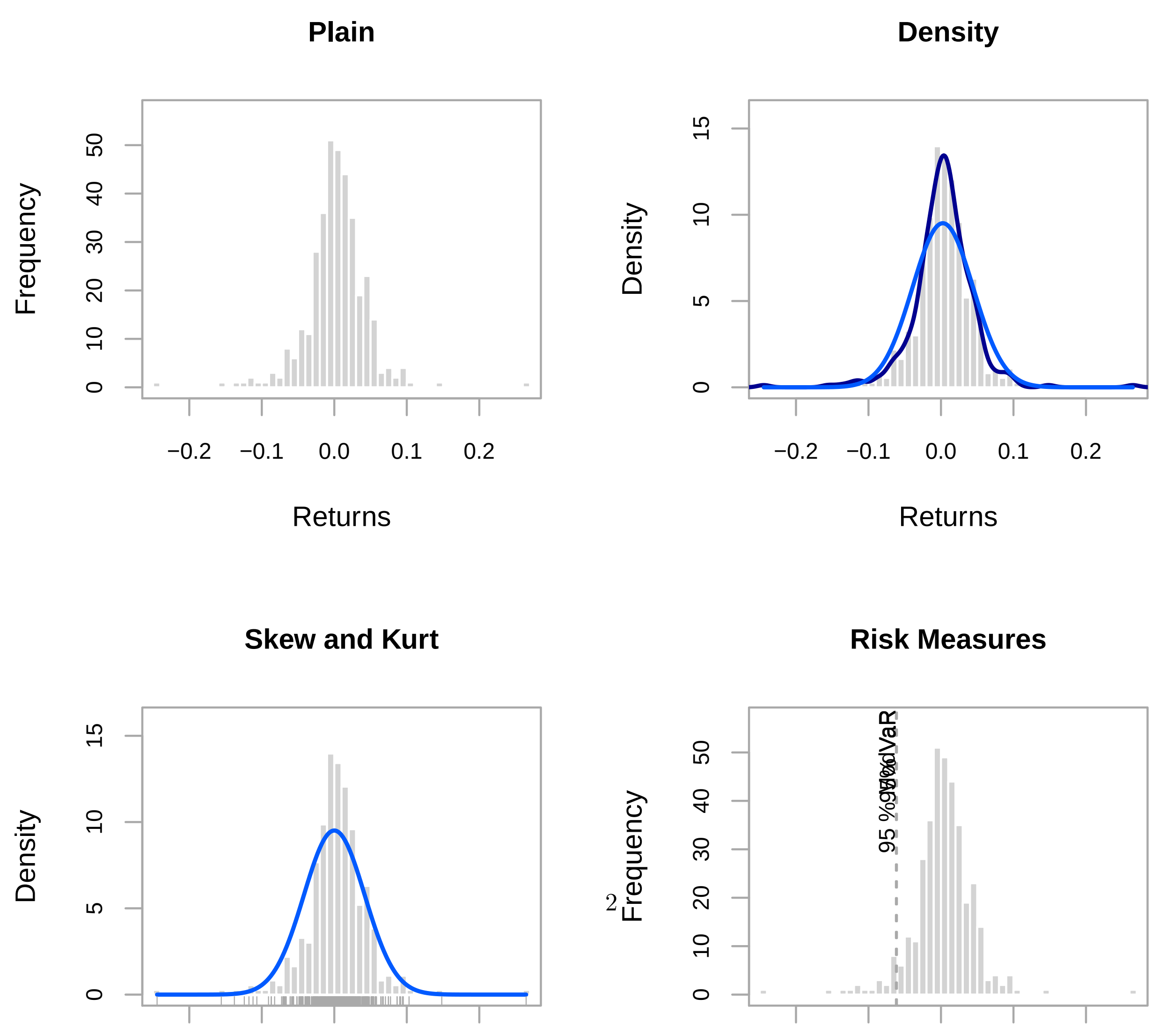
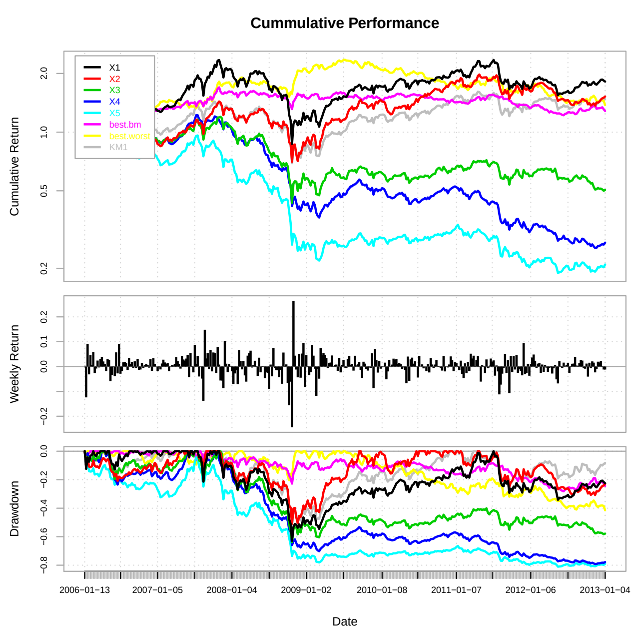


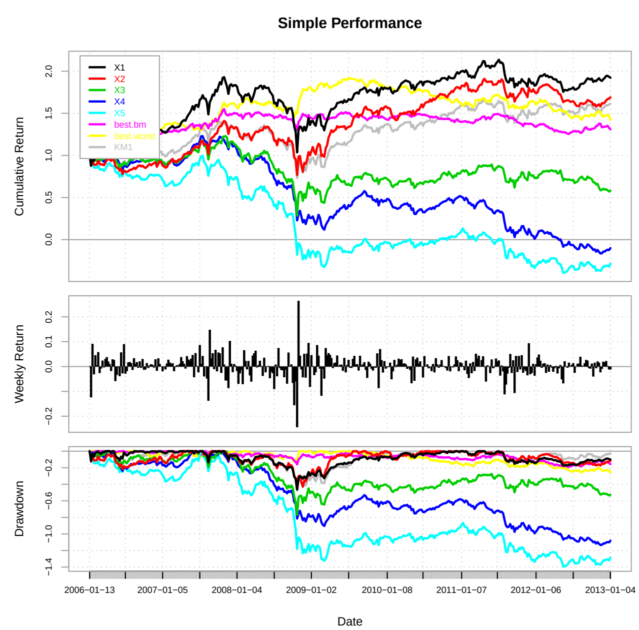
Table 4: Statistics

	X1	X2	X3	X4	X5	best.bm	best.worst	KM1
Observations	365.00	365.00	365.00	365.00	365.00	365.00	365.00	365.00
NAs	1.00	1.00	1.00	1.00	1.00	1.00	1.00	1.00
Minimum	-0.24	-0.19	-0.18	-0.22	-0.23	-0.06	-0.09	-0.20
Quartile 1	-0.02	-0.01	-0.02	-0.02	-0.02	-0.01	-0.02	-0.02
Median	0.00	0.00	-0.00	0.00	0.00	0.00	-0.00	0.00
Arithmetic Mean	0.00	0.00	-0.00	-0.00	-0.00	0.00	0.00	0.00
Geometric Mean	0.00	0.00	-0.00	-0.00	-0.00	0.00	0.00	0.00
Quartile 3	0.02	0.02	0.02	0.02	0.02	0.01	0.02	0.02
Maximum	0.26	0.22	0.26	0.08	0.14	0.09	0.12	0.17
SE Mean	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCL Mean (0.95)	-0.00	-0.00	-0.01	-0.01	-0.01	-0.00	-0.00	-0.00
UCL Mean (0.95)	0.01	0.01	0.00	0.00	0.00	0.00	0.00	0.01
Variance	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Stdev	0.04	0.04	0.04	0.03	0.04	0.02	0.02	0.03
Skewness	-0.20	-0.10	0.28	-1.05	-0.87	0.23	0.61	-0.50
Kurtosis	7.76	5.38	7.37	4.81	4.10	2.40	2.40	4.64

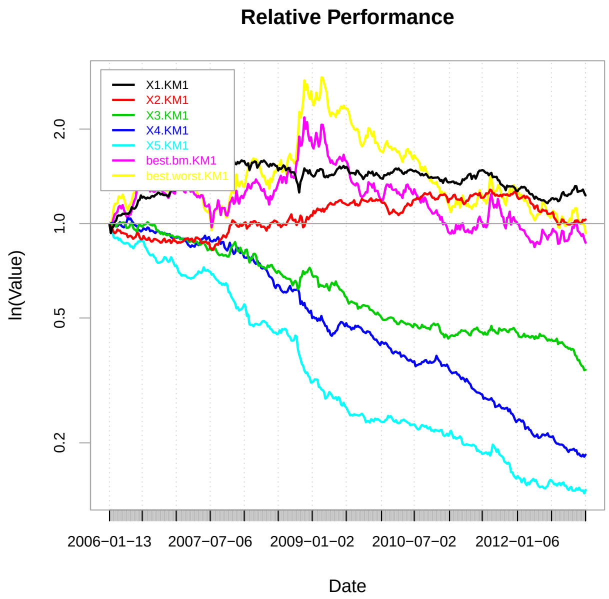
2 All yr Performance

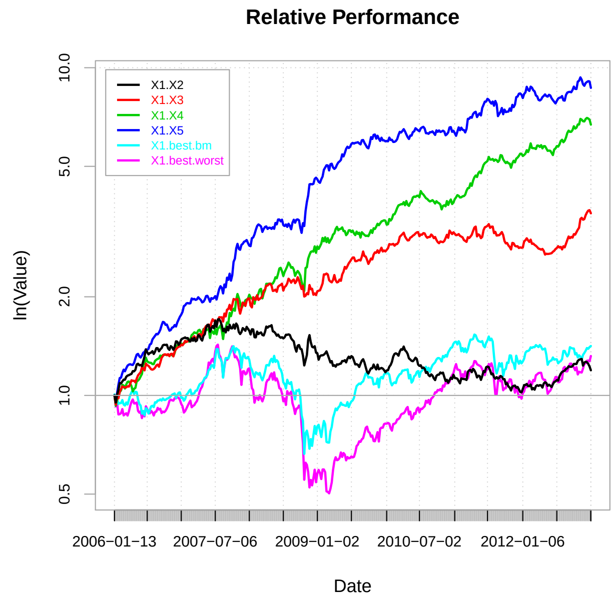
2.1 Returns



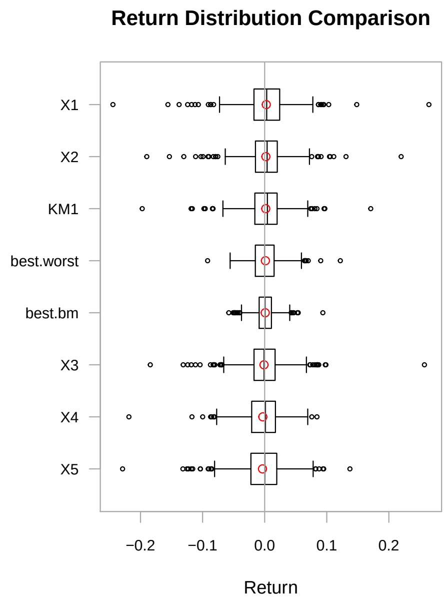


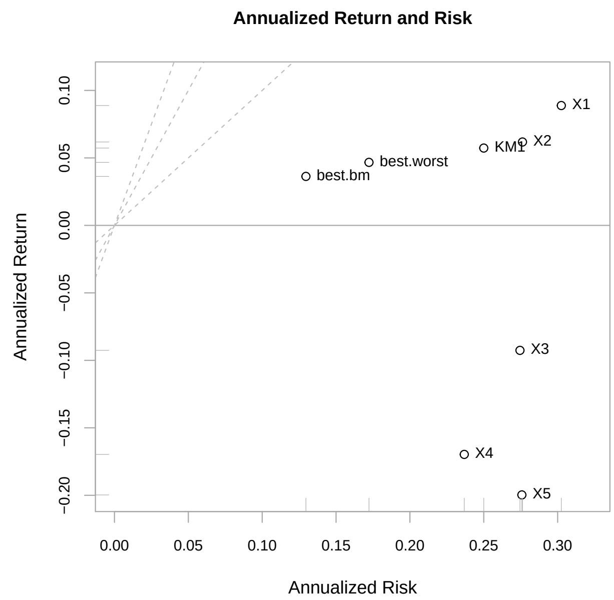
2.2 Relative Returns





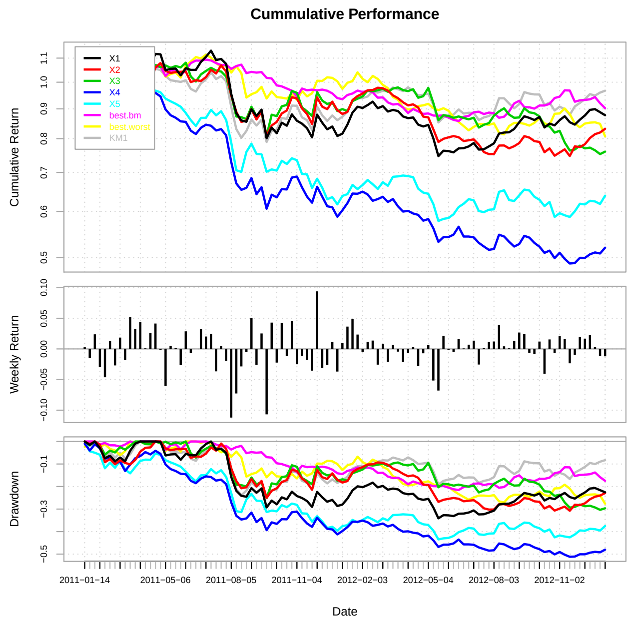
2.3 Other Charts

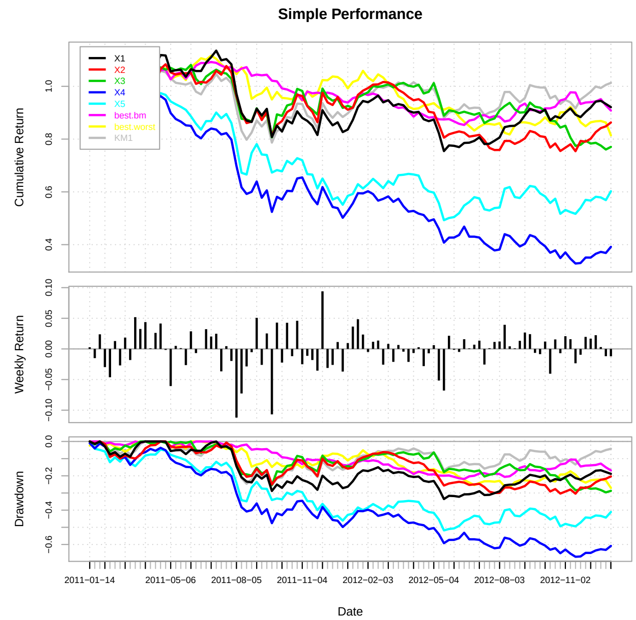




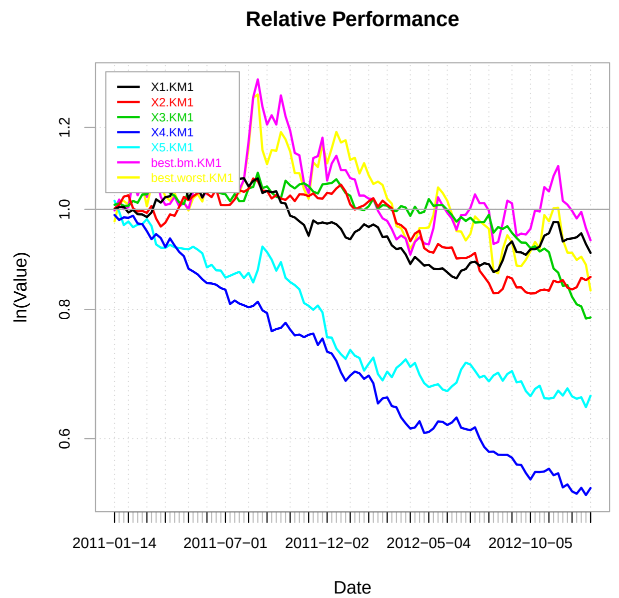
3 3yr Performance

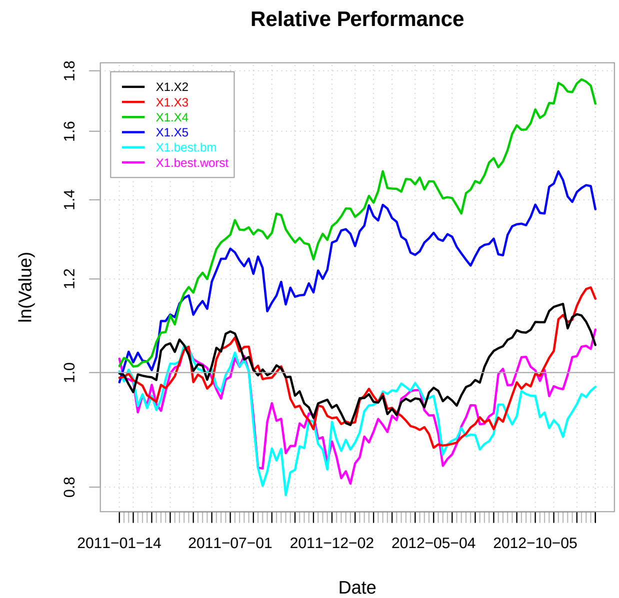
3.1 Returns



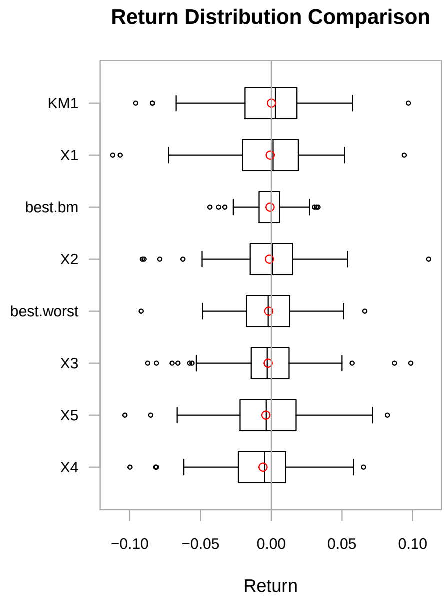


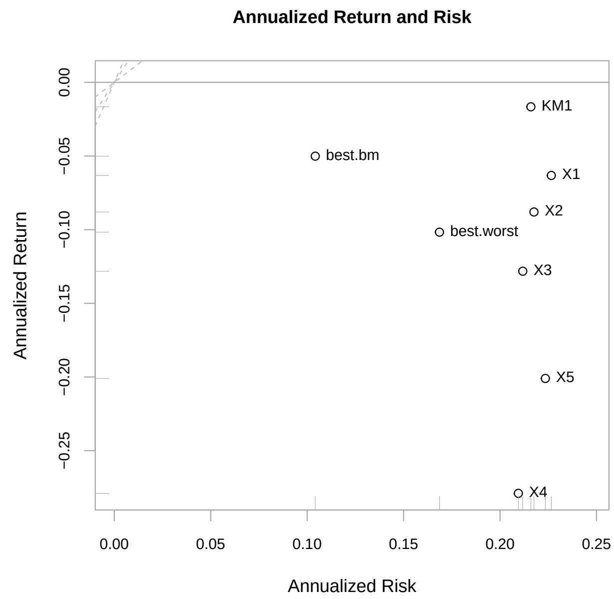
3.2 Relative Returns





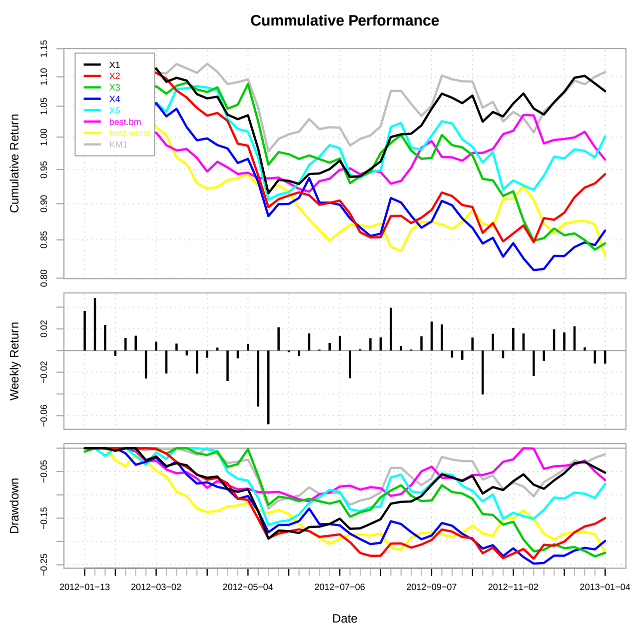
3.3 Other Charts

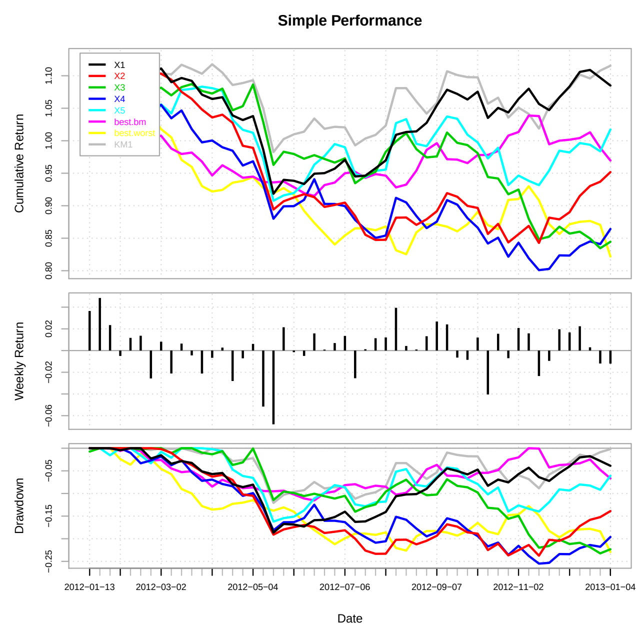




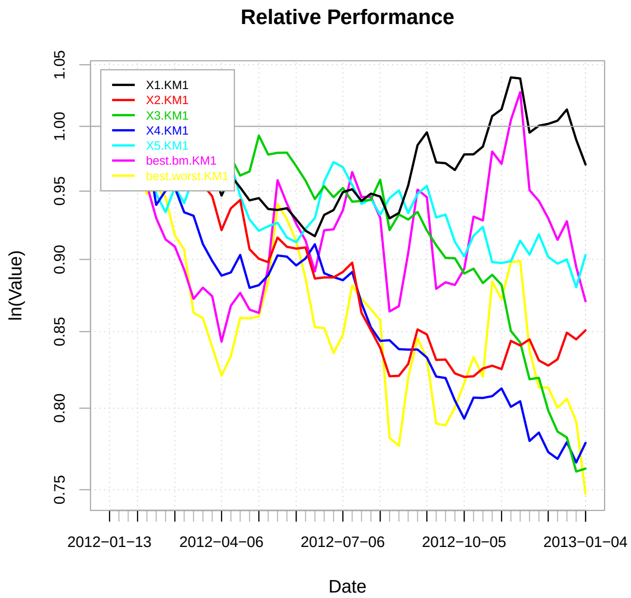
4 1yr Performance

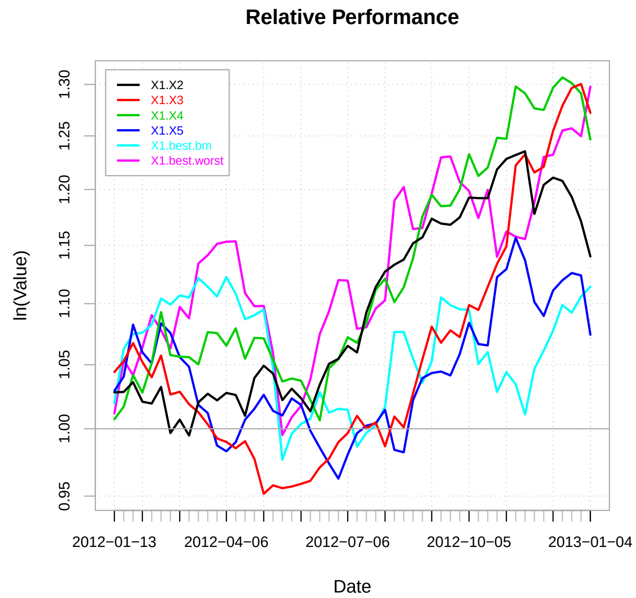
4.1 Returns





4.2 Relative Returns





4.3 Other Charts