Performance Analysis

1 Overview

This documents go through performance of `tech`. Simulation period is from 2006-01-03 09:00:00 to 2013-01-25 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	0.00	-7.50	-34.00	-3.00	-4.10	3.00	6.70	-1.60
2	1.00	5.90	-0.20	-12.90	-1.30	-12.40	1.90	
3	0.80	2.60	-2.10	10.20	3.00	9.30	-1.80	
4	4.10	8.50	2.50	11.80	2.50	4.20	-0.80	
5	-16.30	14.40	-0.70	0.80	-1.70	-6.30	-4.10	
6	26.30	-1.50	-8.80	-5.30	4.70	-4.80	-2.60	
7	-1.40	8.30	-10.40	8.10	2.10	-0.50	-1.80	
8	3.80	-9.70	-8.20	0.40	2.80	-31.10	2.80	
9	0.10	5.90	-11.70	1.60	8.70	-4.50	0.40	
10	2.20	15.50	-31.10	-9.00	-2.70	-2.60	-0.90	
11	4.30	-10.10	-6.30	-5.30	-1.30	-7.00	0.20	
12	-2.20	-3.90	4.20	6.90	5.40	-7.90	2.70	
X1	19.60	27.00	-70.70	1.10	18.60	-50.00	2.30	-1.60
X2	1.30	-0.40	-92.50	62.30	18.60	2.40	-9.20	-3.00
X3	7.00	51.20	-42.50	67.20	26.80	-6.00	-2.10	-3.60
X4	-1.30	-3.20	-58.10	-7.20	-5.10	-32.40	-6.60	-2.40
best.bm	14.60	-2.00	-49.90	-34.10	-4.70	-41.70	-9.80	2.10
best.worst	4.10	-24.90	-52.90	-46.70	-15.10	-50.90	-5.20	1.70
KM1	4.70	31.40	-37.40	51.10	22.90	-11.70	11.90	-3.70

Table 2: Calendar Returns

	2006	2007	2008	2009	2010	2011	2012	2013
1		-5.20	-14.80	4.10	-5.90	0.10	8.10	-3.70
2	-1.40	3.50	4.50	-9.70	-0.60	-6.90	3.50	
3	-0.30	3.10	0.60	14.90	7.00	9.50	0.30	
4	4.40	5.80	8.70	11.50	2.80	3.60	-0.90	
5	-7.40	8.30	0.30	0.60	-6.90	-2.60	-8.50	
6	-1.70	2.20	-9.80	0.90	3.60	-2.10	1.30	
7	1.00	10.40	-4.30	13.10	4.30	0.70	2.10	
8	4.30	-1.70	-8.00	1.90	-1.50	-13.30	-0.00	
9	1.80	4.60	-1.00	6.90	7.40	-4.50	5.70	
10	-0.50	5.10	-20.50	-7.30	-0.60	9.70	-5.20	
11	4.20	-6.90	-2.90	-0.60	3.60	-3.80	2.00	
12	0.60	-0.10	5.60	8.80	9.00	-0.60	4.10	
KM1	4.70	31.40	-37.40	51.10	22.90	-11.70	11.90	-3.70

Table 3: Annualized Returns

	X1	X2	X3	X4	best.bm	best.worst	KM1
Annualized Return	-0.15	-0.18	0.08	-0.18	-0.21	-0.31	0.05
Annualized Std Dev	0.24	0.34	0.27	0.28	0.21	0.25	0.26
Annualized Sharpe (Rf=0%)	-0.61	-0.53	0.28	-0.65	-1.04	-1.22	0.20

1.2 Distribution

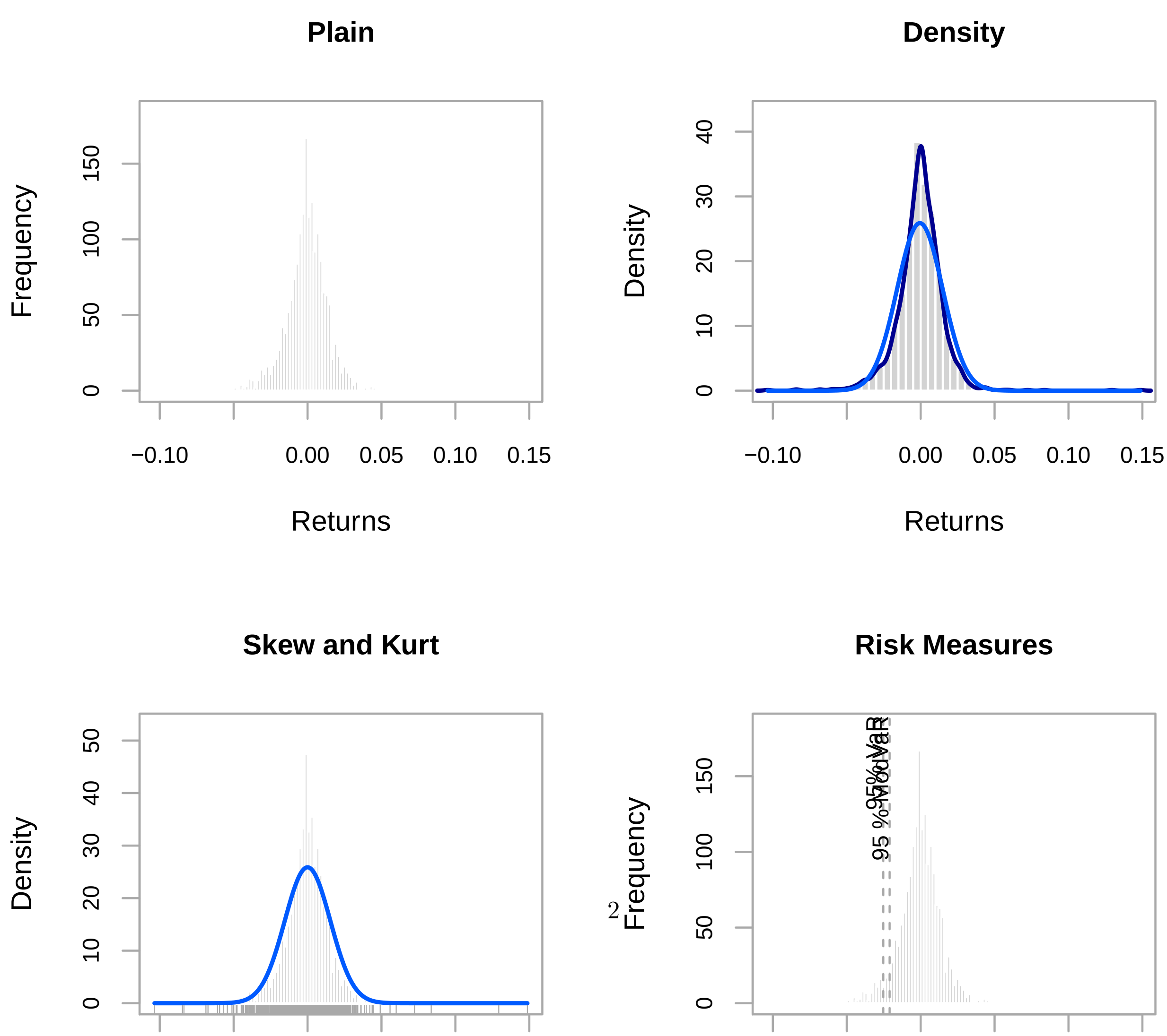
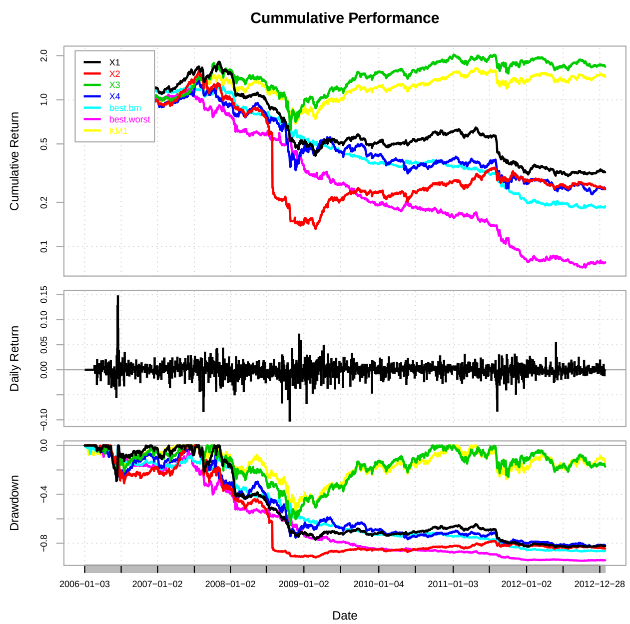


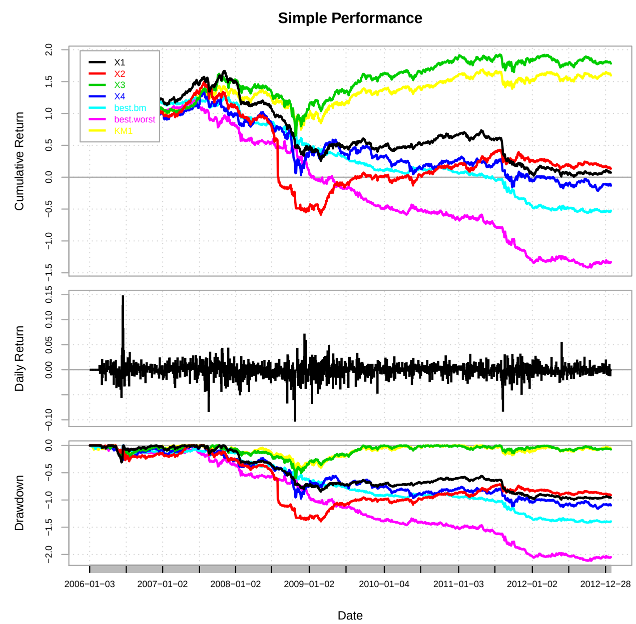
Table 4: Statistics

	X1	X2	X3	X4	best.bm	best.worst	KM1
Observations	1758.00	1758.00	1758.00	1758.00	1757.00	1758.00	1757.00
NAs	0.00	0.00	0.00	0.00	1.00	0.00	1.00
Minimum	-0.10	-0.58	-0.11	-0.11	-0.10	-0.12	-0.10
Quartile 1	-0.01	-0.01	-0.01	-0.01	-0.01	-0.01	-0.01
Median	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
Geometric Mean	-0.00	-0.00	0.00	-0.00	-0.00	-0.00	0.00
Quartile 3	0.01	0.01	0.01	0.01	0.00	0.01	0.01
Maximum	0.15	0.08	0.12	0.12	0.13	0.13	0.10
SE Mean	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCL Mean (0.95)	-0.00	-0.00	-0.00	-0.00	-0.00	-0.00	-0.00
UCL Mean (0.95)	0.00	0.00	0.00	0.00	-0.00	-0.00	0.00
Variance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Stdev	0.02	0.02	0.02	0.02	0.01	0.02	0.02
Skewness	0.31	-11.24	-0.20	-0.15	0.62	0.11	-0.24
Kurtosis	11.17	286.78	5.48	6.93	17.82	9.91	4.96

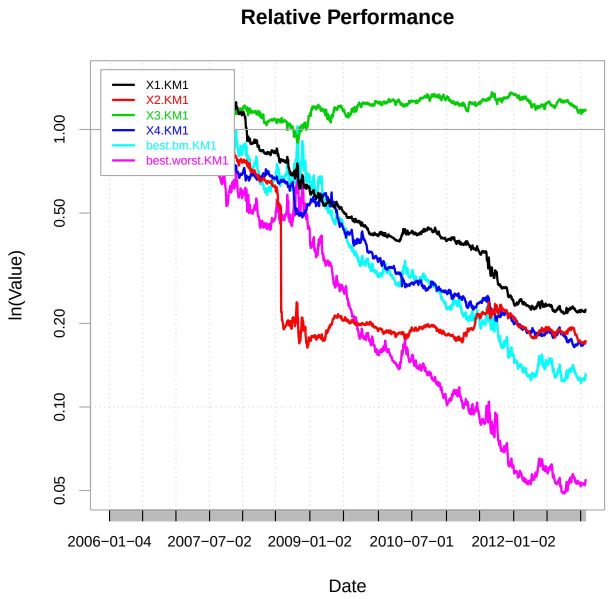
2 All yr Performance

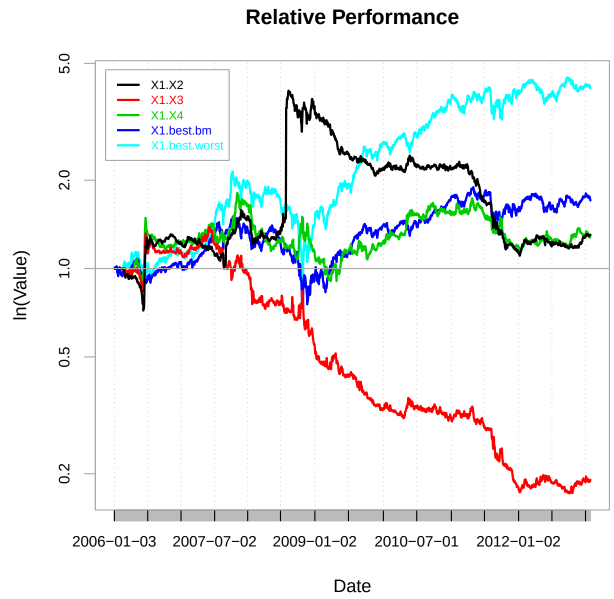
2.1 Returns



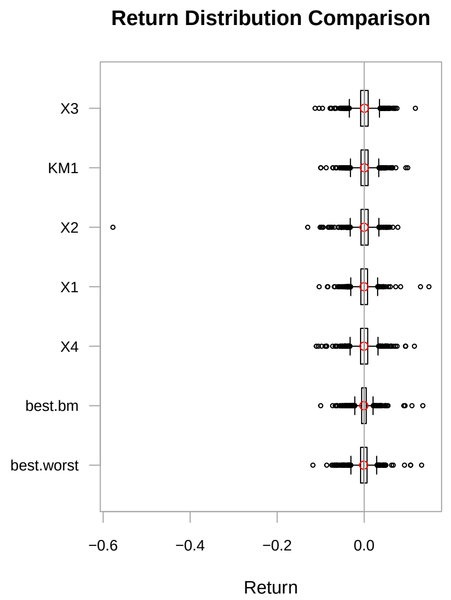


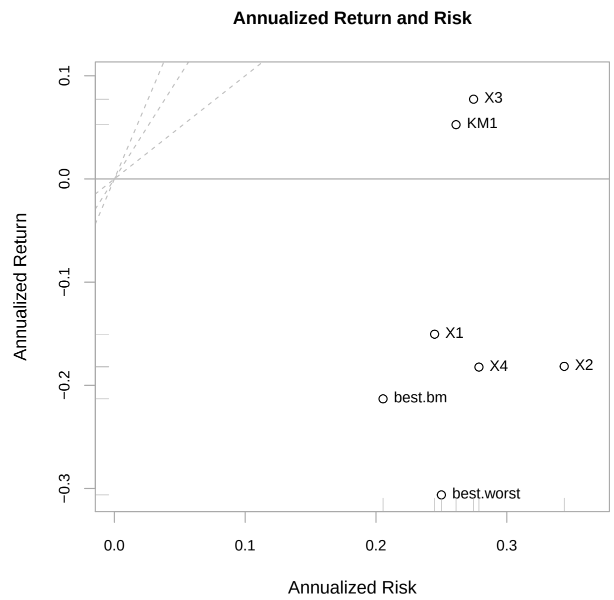
2.2 Relative Returns





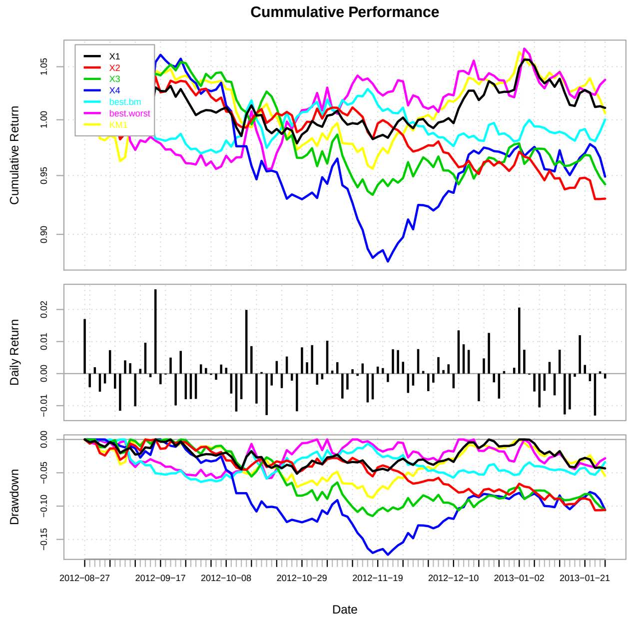
2.3 Other Charts

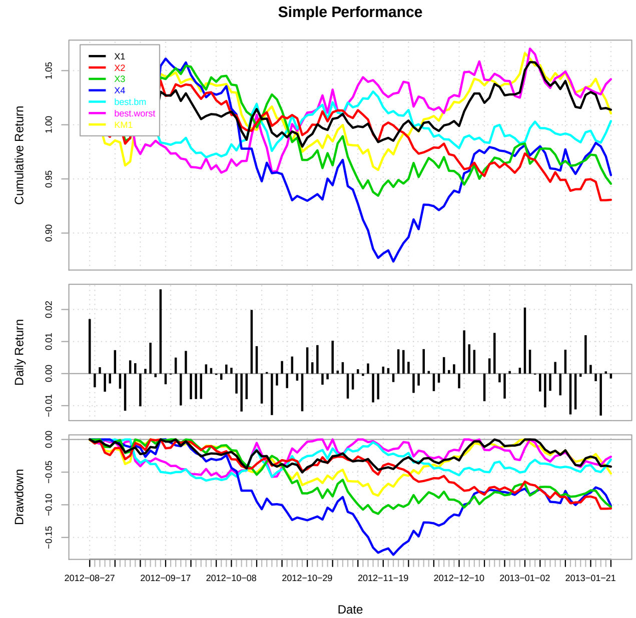




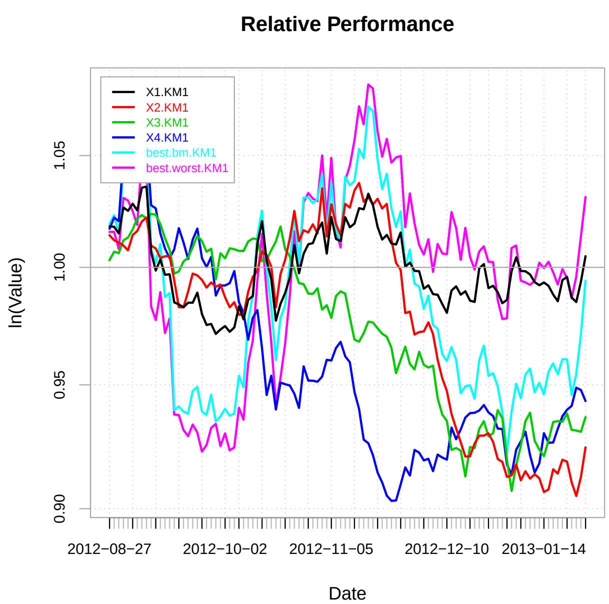
3 3yr Performance

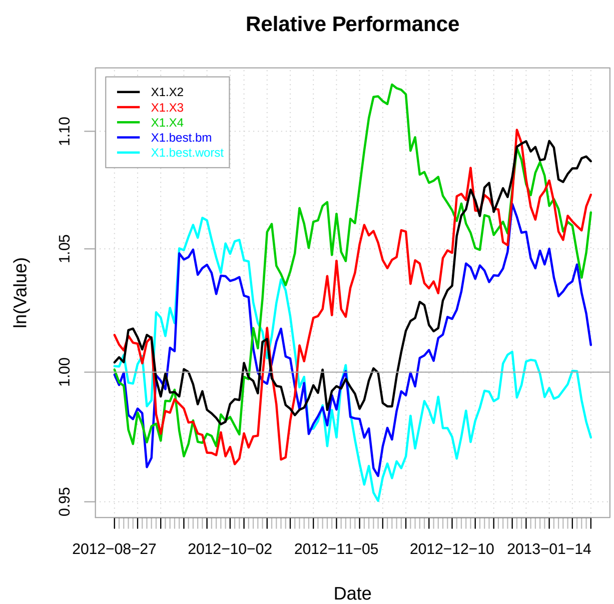
3.1 Returns



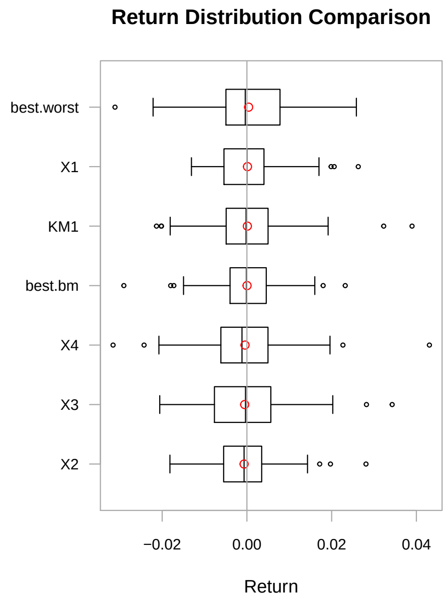


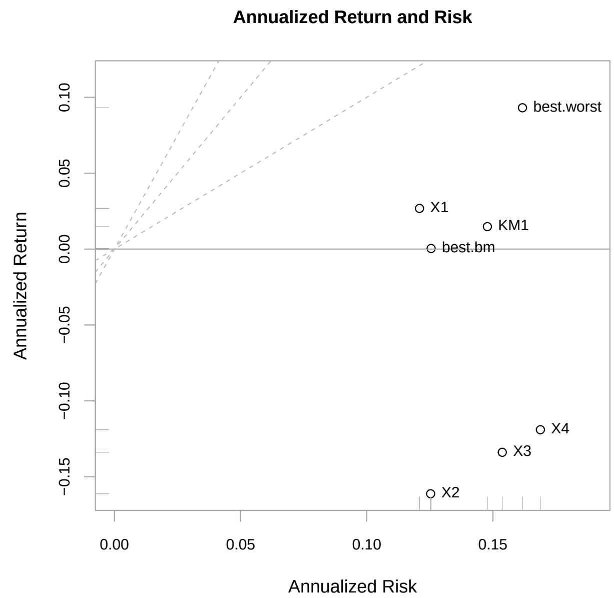
3.2 Relative Returns





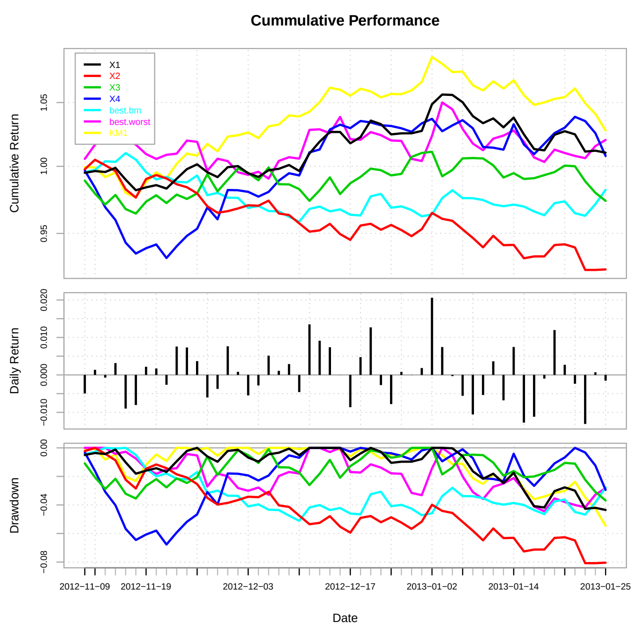
3.3 Other Charts

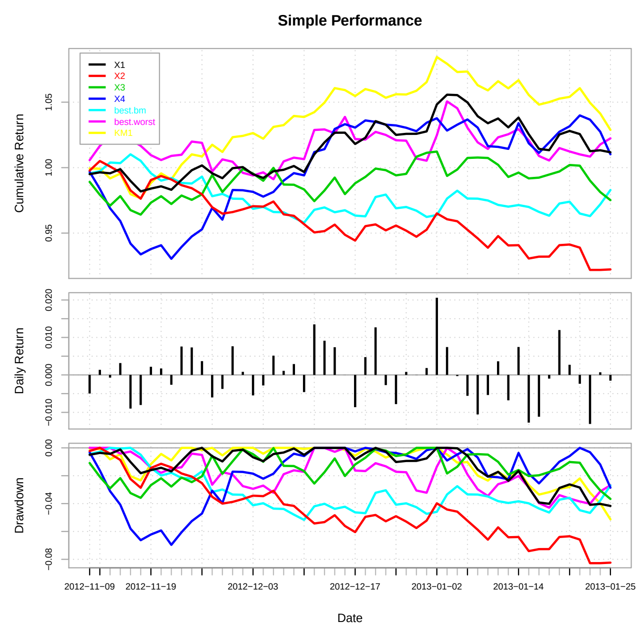




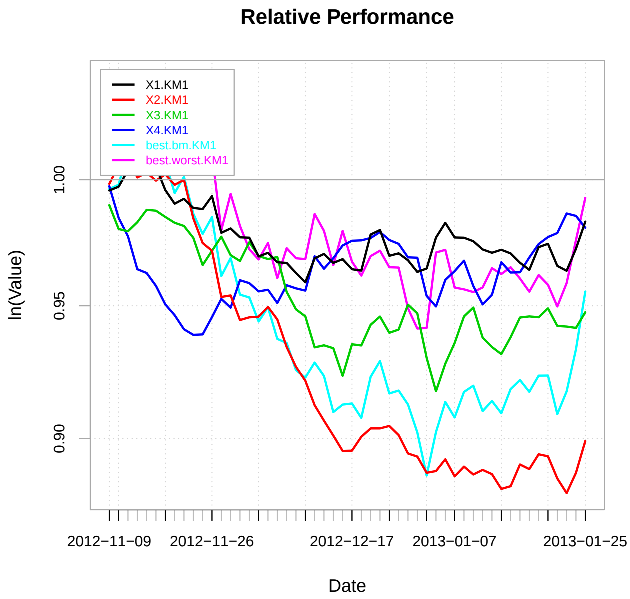
4 1yr Performance

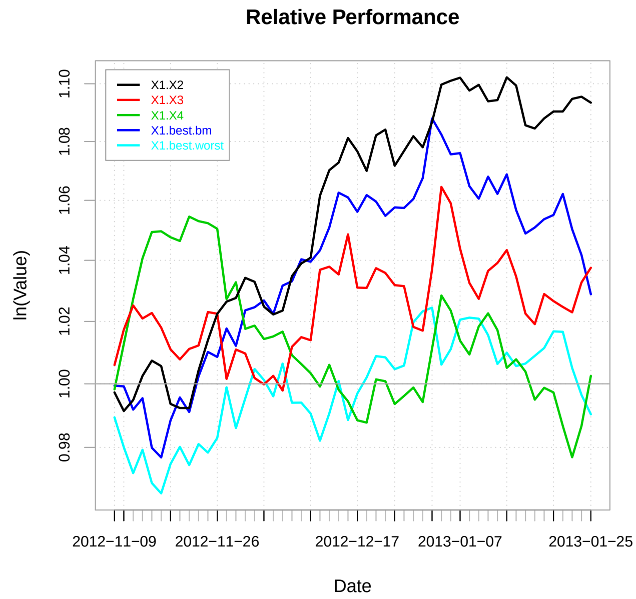
4.1 Returns





4.2 Relative Returns





4.3 Other Charts