# IAQF Short term strategies

## Historical Performance

### Long 10Y, Short 1Y

Dataset for this was created by going long the 10Y Government bonds and short the 1Y Tbill. Difference of yields was used for this activity

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| **Data** | **1983-84** | **1988-89** | **1994-95** | **1999-2000** | **2004-2006** | **Recession** | **Now** |
| Annualized Mean | -0.05% | -0.7% | -0.7% | -0.35% | -0.7% | 0.7% | -0.13% |
| Annualized SDeviation | 1.3% | 0.9% | 0.7% | 0.65% | 0.56% | 1.07% | 0.81% |
| Sharpe Ratio | -0.04 | -0.86 | -0.94 | -0.56 | -1.27 | 0.71 | -0.15 |

### 1Y, 10Y and 20Y data

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **Data** | **1994-95** | **1999-2000** | **2004-2006** | **Recession** | **Now** |
| Annualized Mean | 0.55% | 0.1% | 0.52% | -0.62% | 0.085% |
| Annualized SDeviation | 0.93% | 0.91% | 0.71% | 1.37% | 0.95% |
| Sharpe Ratio | 0.593 | 0.14 | 0.74 | 0.456 | 0.09 |

### AAA BBB credit spread

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **Data** | **1999-2000** | **2004-2006** | **Recession** | **Now** |
| Annualized Mean | -0.18% | 0.014% | -0.61% | 0.304% |
| Annualized SDeviation | 0.26% | 0.25% | 1.51% | 0.369% |
| Sharpe Ratio | -0.71 | 0.053 | -0.403 | 0.825 |

## Rolling Correlations



