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| Stock Selection Method | Holding/Rebalancing Period | Step 1 - Period Generation | Step 2 - Filters Applied |
| S1 | 1 quarter (3 months) | - generate 3-month periods  - starting every 1st of a month in the last 3 years. | Filters 1-4 (Limit of 15 on Filter 3) |
| S2 | 1 month | - generate 1-month periods  - starting every 1st, 11th, and 21st of a month in the last 3 years. | Filters 1-4 (Limit of 15 on Filter 3) |
| S3 | 1 quarter (3 months) | - generate 3-month periods  - starting every 1st of a month in the last 3 years. | Filters 1-4 (Limit of 10 on Filter 3) |
| S4 | 1 month | - generate 1-month periods  - starting every 1st, 11th, and 21st of a month in the last 3 years. | Filters 1-4 (Limit of 10 on Filter 3) |
| S5 | 1 quarter (3 months) | - generate 3-month periods  - starting every 1st of a month in the last 3 years. | Filters 1, 2, and 4 |
| S6 | 1 month | - generate 1-month periods  - starting every 1st, 11th, and 21st of a month in the last 3 years. | Filters 1, 2, and 4 |
| S7 | 1 quarter (3 months) | - generate 3-month periods  - starting every 1st of a month in the last 3 years. | Filters 5 and 6 |
| S8 | 1 month | - generate 1-month periods  - starting every 1st, 11th, and 21st of a month in the last 3 years. | Filters 5 and 6 |

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| Weight Allocation Method | Summary | | | |
| A1 | - equally weight all selected stocks | | | |
| A2 | - objective: maximize returns  - constraints:  1. no stock > 25%  2. annual standard deviation < 40%  - if selected stocks > 8, then choose top 8 by weight and repeat the optimization | | | |
| A3 | - same as A2 with the only change in one of the constraints being no stock > 40% instead of 25%. | | | |
| A4 | - objective: maximize Sharpe ratio  - constraint: no stock > 25%  - if selected stocks > 8, then choose top 8 by weight and repeat the optimization | | | |
| A5 | - same as A4 with the only change in the constraint being no stock > 40% instead of 25%. | | | |
| A6 | - objective: minimize variance  - constraints:  1. no stock > 25%  2. annual returns > 30%  - if selected stocks > 8, then choose top 8 by weight and repeat the optimization | | | |
| A7 | - same as A6 with the only change in one of the constraints being no stock > 40% instead of 25%. | | | |
| A8 | - objective 1: minimize variance  - constraints:  1. no stock > 25%  2. annual returns > 20% | | - objective 2: maximize returns  - constraints:  1. no stock > 25%  2. annual standard deviation < 20% | |
| - pick top 4 stocks by weight from of the portfolios obtained to get 8 stocks and apply the optimization for objective 3.  - objective 3: maximize Sharpe ratio  - constraint: no stock > 25% | | | |
| A9 | - same as A8 with the only change in one of the constraints being no stock > 40% instead of 25% for all 3 objectives. | | | |
| A10 | - objective 1: minimize variance  - constraints:  1. no stock > 40%  2. annual returns > 30% | - objective 2: maximize returns  - constraints:  1. no stock > 40%  2. annual standard deviation < 30% | | - objective 3: maximize Sharpe ratio  - constraint: no stock > 40% |
| - pick all the stocks with a minimum weightage of 10% in all of the three portfolios and optimize for objective 4.  - objective 4: maximize returns  - constraints:  1. no stock > 20%  2. annual standard deviation < 30% | | | |
| A11 | - same as A10 with the only change in one of the constraints being no stock > 25% instead of 40% for the first 3 objectives, constraints for objective 4 remains the same. | | | |

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| Sr. No. | Stock Selection Method | Weight Allocation Method | Analysis Time Frame | Combination Code |
| 1 | S1 | A1 | T1 | S1-A1-T1 |
| 2 | S1 | A1 | T2 | S1-A1-T2 |
| … | … | … | … | … |
| 110 | S1 | A11 | T10 | S1-A11-T10 |
| … | … | … | … | … |
| 880 | S8 | A11 | T10 | S8-A11-T10 |