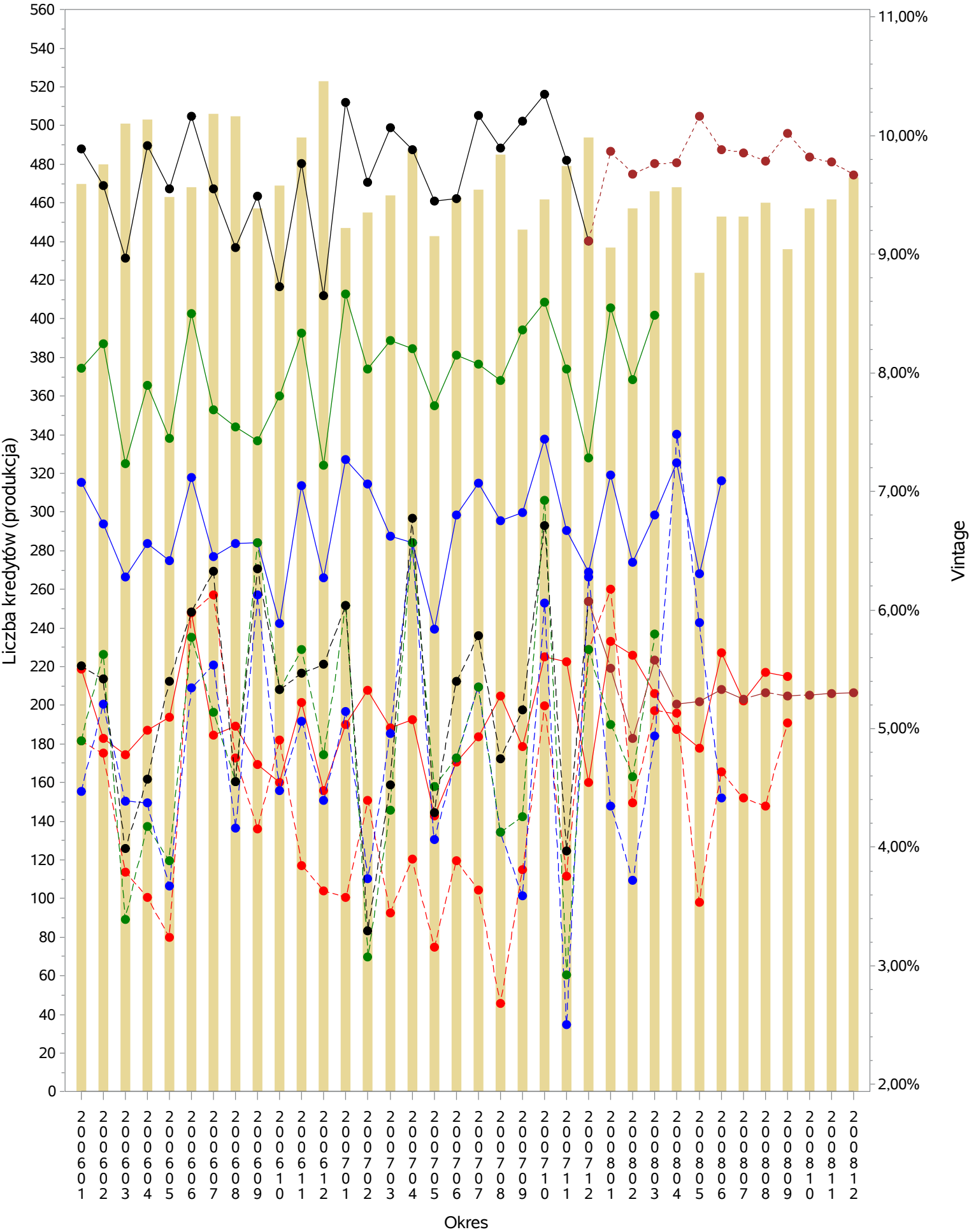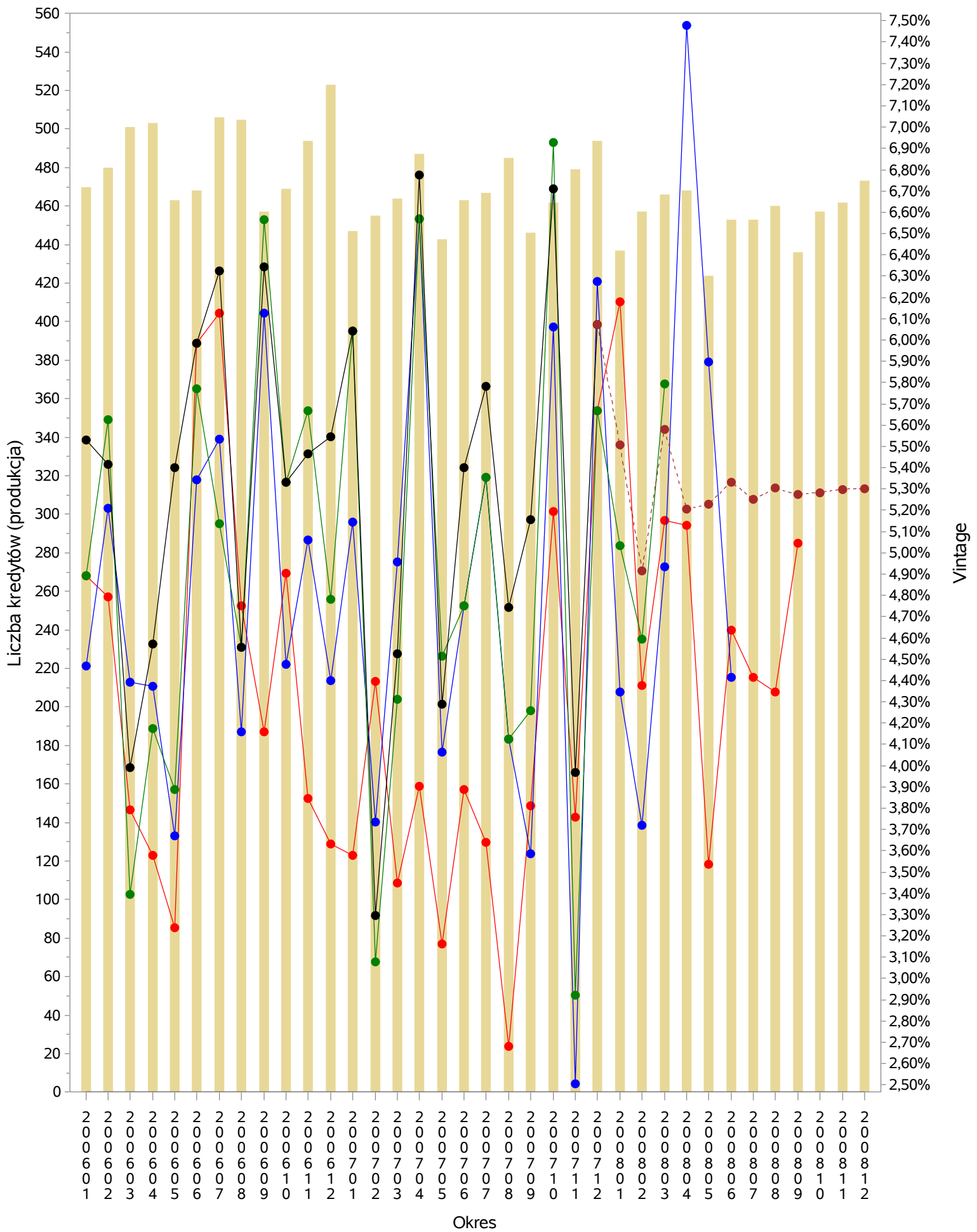Vintage ilościowy 14 < ACT_CALL_ALL5Y i produktu 'ins' OR 'css' - porównanie z ryzykiem całego portfela

Vintage ilościowy 14 < ACT_CALL_ALL5Y i produktu 'ins' OR 'css'
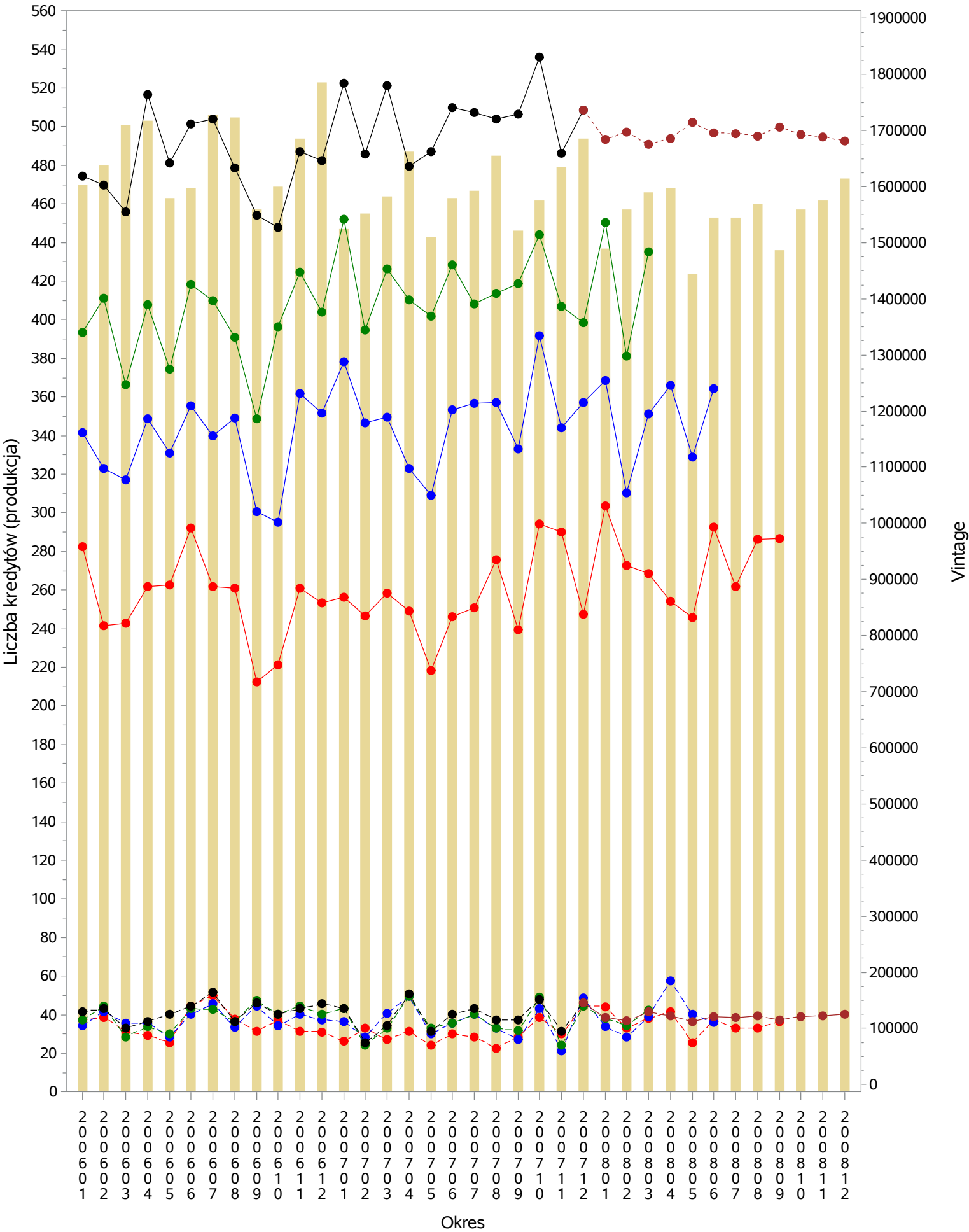
# Statystyki - Vintage ilościowy

## Procedura MEANS

| Zmienna | N | Średnia | Odch. std. | Minimum | Maksimum |
|---|---|---|---|---|---|
| klasa_months_after_3 | 33 | 0.0435272 | 0.0088684 | 0.0268041 | 0.0617849 |
| months_after_3 | 33 | 0.0510919 | 0.0040091 | 0.0426230 | 0.0597475 |
| klasa_months_after_6 | 30 | 0.0483777 | 0.0103940 | 0.0250522 | 0.0747863 |
| months_after_6 | 30 | 0.0670609 | 0.0039916 | 0.0584203 | 0.0744145 |
| klasa_months_after_9 | 27 | 0.0495267 | 0.0102715 | 0.0292276 | 0.0692641 |
| months_after_9 | 27 | 0.0798784 | 0.0043112 | 0.0722082 | 0.0866729 |
| klasa_months_after_12 | 24 | 0.0530078 | 0.0090575 | 0.0329670 | 0.0677618 |
| months_after_12 | 24 | 0.0964632 | 0.0047445 | 0.0864819 | 0.1034687 |

| Obs. | _TYPE_ | _FREQ_ | _STAT_ | klasa_months_after_3 | months_after_3 | klasa_months_after_6 | months_after_6 |
|---|---|---|---|---|---|---|---|
| 1 | 0 | 36 | MEAN | 4,35% | 5,11% | 4,84% | 6,71% |

| Obs. | klasa_months_after_9 | months_after_9 | klasa_months_after_12 | months_after_12 | indicator |
|---|---|---|---|---|---|
| 1 | 4,95% | 7,99% | 5,30% | 9,65% | 0 |

Vintage kwotowy 14 < ACT_CALL_ALL5Y i produktu 'ins' OR 'css' - porównanie z ryzykiem całego portfela

Vintage kwotowy 14 < ACT_CALL_ALL5Y i produktu 'ins' OR 'css'
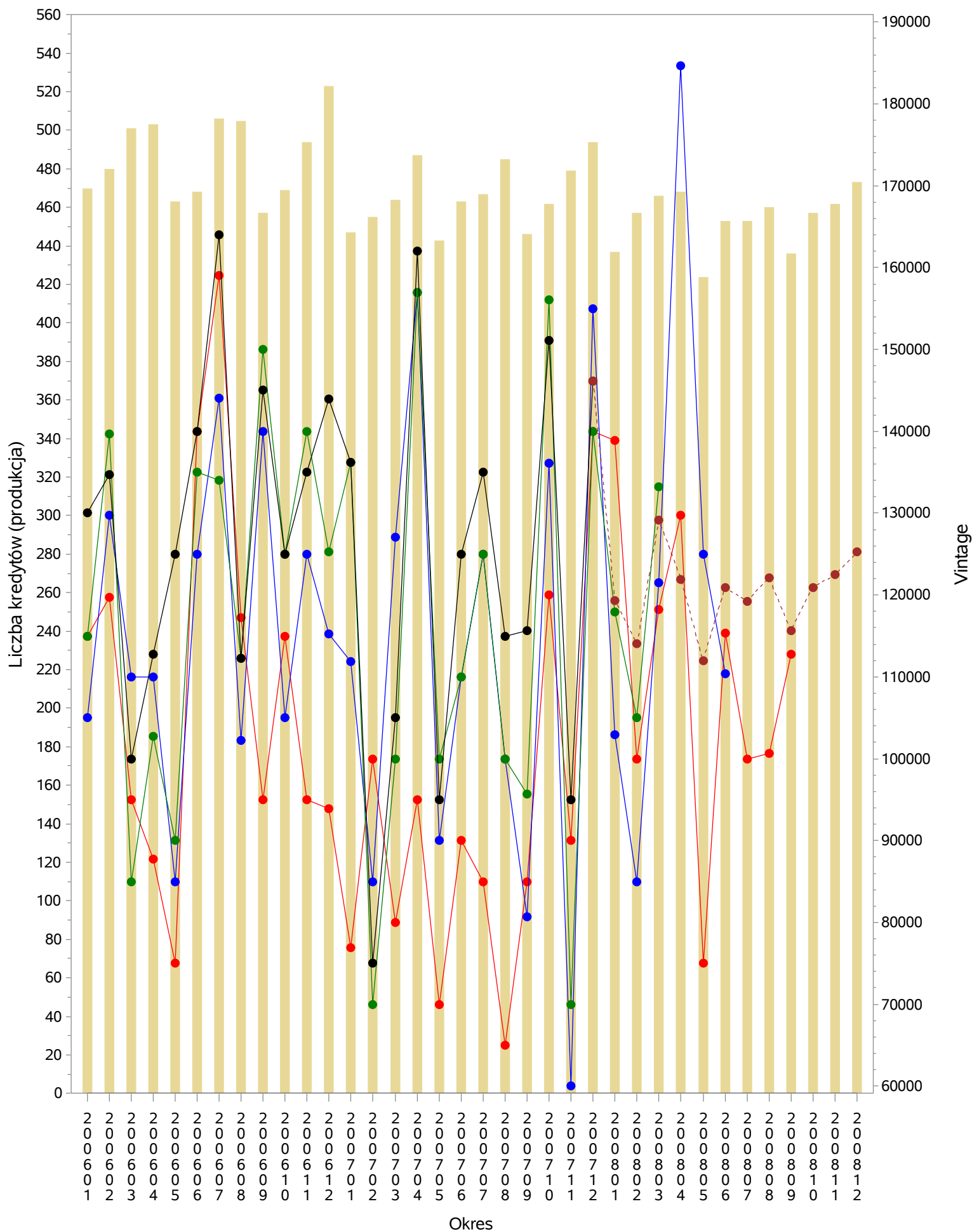
# Statystyki - Vintage kwotowy

## Procedura MEANS

| Zmienna | N | Średnia | Odch. std. | Minimum | Maksimum |
|---|---|---|---|---|---|
| klasa_months_after_3 | 33 | 102880.61 | 22578.01 | 65000.00 | 159000.00 |
| months_after_3 | 33 | 883118.42 | 76958.60 | 717520.00 | 1030392.00 |
| klasa_months_after_6 | 30 | 115446.27 | 25796.44 | 60000.00 | 184716.00 |
| months_after_6 | 30 | 1168368.80 | 78161.22 | 1001524.00 | 1334336.00 |
| klasa_months_after_9 | 27 | 117410.37 | 24131.19 | 70000.00 | 156980.00 |
| months_after_9 | 27 | 1390479.56 | 83090.99 | 1185608.00 | 1541868.00 |
| klasa_months_after_12 | 24 | 125987.00 | 22110.61 | 75000.00 | 164000.00 |
| months_after_12 | 24 | 1679278.17 | 78369.07 | 1526704.00 | 1830132.00 |

| Obs. | _TYPE_ | _FREQ_ | _STAT_ | klasa_months_after_3 | months_after_3 | klasa_months_after_6 | months_after_6 |
|---|---|---|---|---|---|---|---|
| 1 | 0 | 36 | MEAN | 102880.61 | 883118.42 | 115446.27 | 1168368.8 |

| Obs. | klasa_months_after_9 | months_after_9 | klasa_months_after_12 | months_after_12 | indicator2 |
|---|---|---|---|---|---|
| 1 | 117410.37 | 1390479.56 | 125987 | 1679278.17 | 0 |