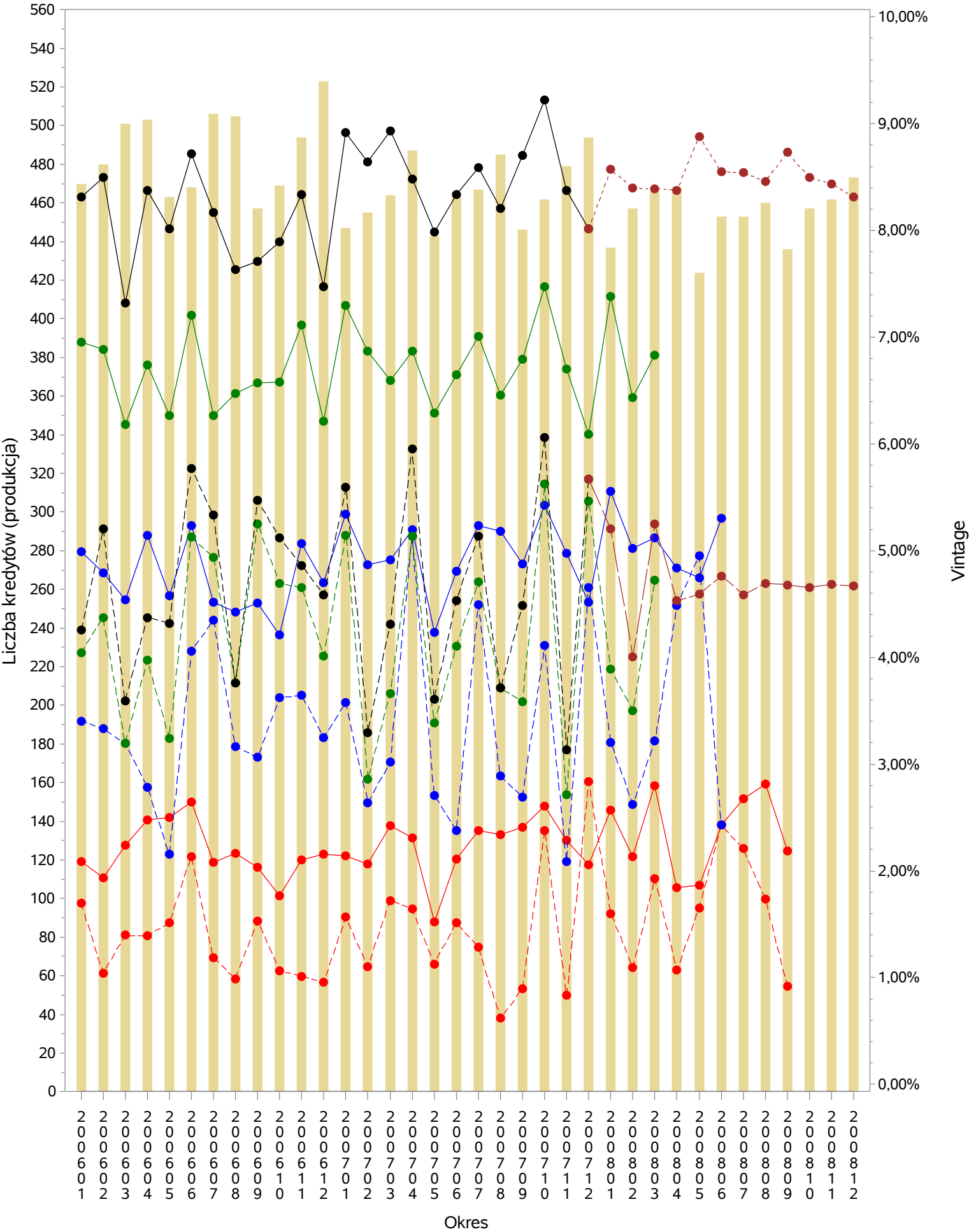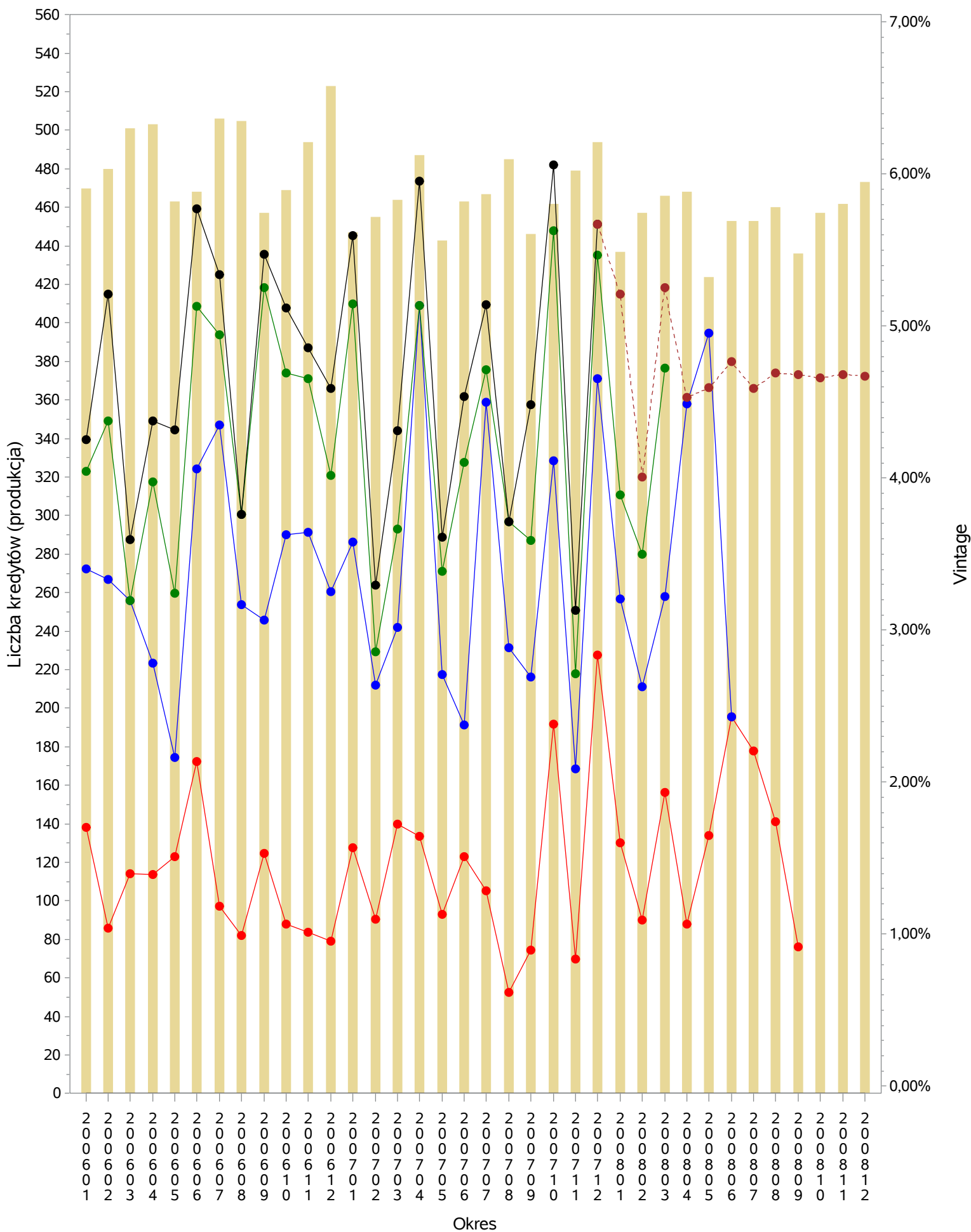Vintage ilościowy 14 < ACT_CALL_ALL5Y i produktu 'ins' OR 'css' - porównanie z ryzykiem całego portfela

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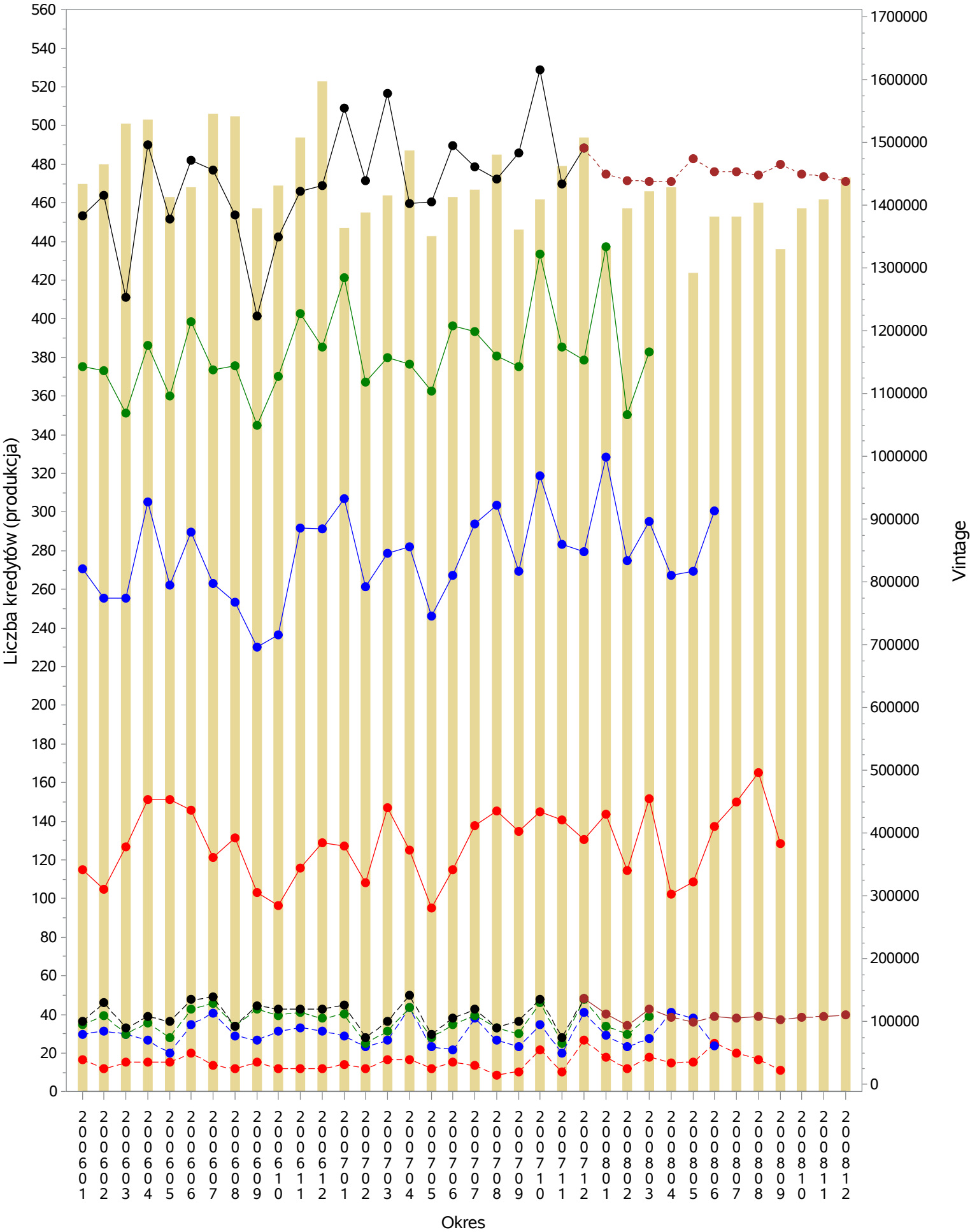
Statystyki - Vintage ilościowy

Procedura MEANS

Zmienna	N	Średnia	Odch. std.	Minimum	Maksimum
klasa_months_after_3	33	0.0145711	0.0051804	0.0061856	0.0283401
months_after_3	33	0.0224775	0.0029918	0.0152012	0.0281148
klasa_months_after_6	30	0.0337772	0.0082755	0.0208768	0.0513347
months_after_6	30	0.0489579	0.0034879	0.0421525	0.0555722
klasa_months_after_9	27	0.0420336	0.0081660	0.0271399	0.0562771
months_after_9	27	0.0671091	0.0037979	0.0609481	0.0747109
klasa_months_after_12	24	0.0467289	0.0086770	0.0313152	0.0606061
months_after_12	24	0.0828537	0.0047203	0.0732218	0.0922028

Obs.	_TYPE_	_FREQ_	_STAT_	klasa_months_after_3	months_after_3	klasa_months_after_6	months_after_6
1	0	36	MEAN	1,46%	2,25%	3,38%	4,90%

Obs.	klasa_months_after_9	months_after_9	klasa_months_after_12	months_after_12	indicator
1	4,20%	6,71%	4,67%	8,29%	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'
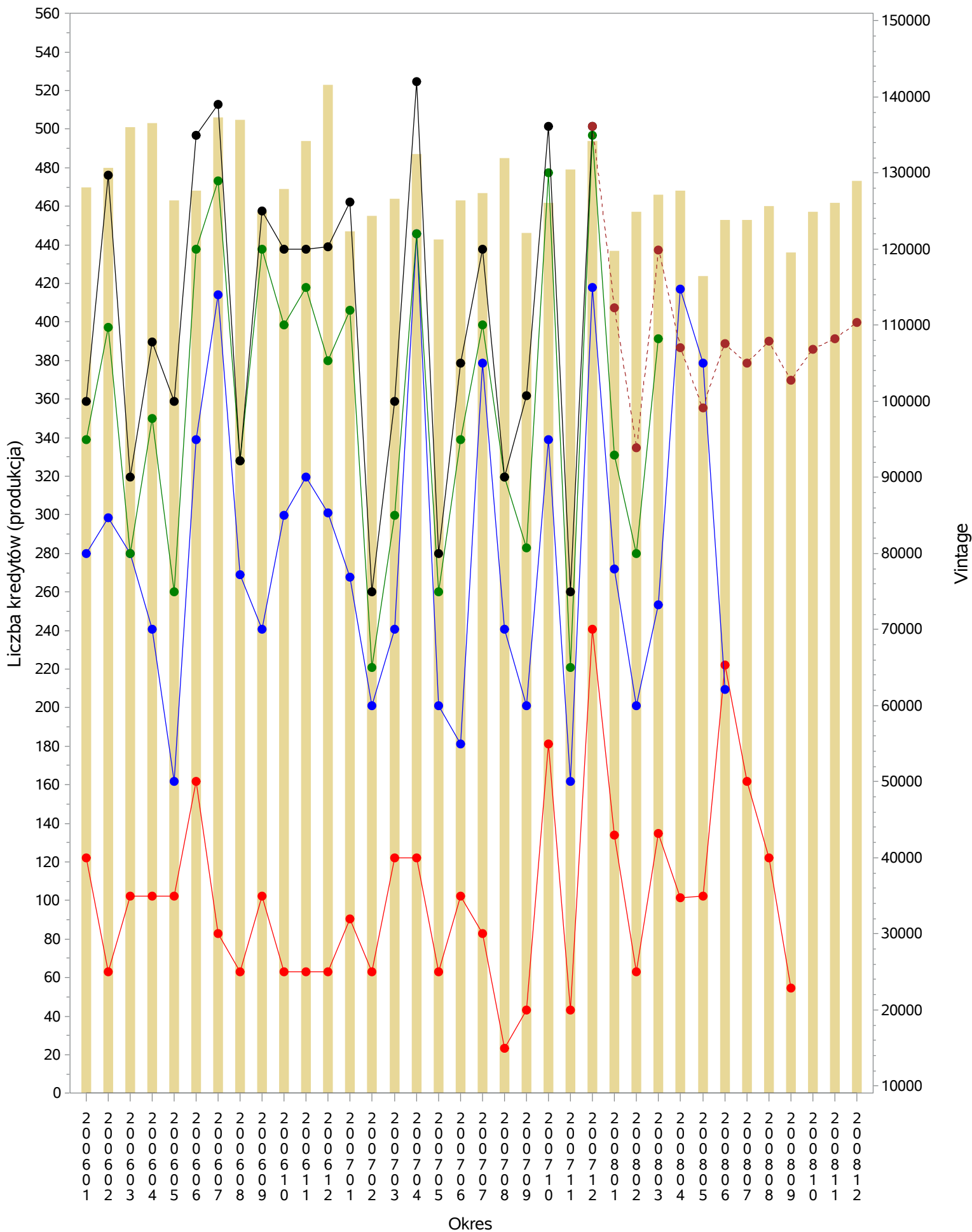
Statystyki - Vintage kwotowy

Procedura MEANS

Zmienna	N	Średnia	Odch. std.	Minimum	Maksimum
klasa_months_after_3	33	34879.27	12603.60	15000.00	70000.00
months_after_3	33	384114.79	56559.92	281044.00	496360.00
klasa_months_after_6	30	80435.47	20369.00	50000.00	121980.00
months_after_6	30	842885.87	72113.87	696336.00	999416.00
klasa_months_after_9	27	99805.04	19969.25	65000.00	135000.00
months_after_9	27	1164517.33	69360.54	1049368.00	1333984.00
klasa_months_after_12	24	111044.33	20842.00	75000.00	141980.00
months_after_12	24	1436472.67	88142.49	1223892.00	1616544.00

Obs.	_TYPE_	_FREQ_	_STAT_	klasa_months_after_3	months_after_3	klasa_months_after_6	months_after_6
1	0	36	MEAN	34879.27	384114.79	80435.47	842885.87

Obs.	klasa_months_after_9	months_after_9	klasa_months_after_12	months_after_12	indicator2
1	99805.04	1164517.33	111044.33	1436472.67	0