

# Track-record 2015 - 05 - 15

2015年5月18日 0:06

## Dashboard

2015/05/18

2015/05/15

Asset Class	Long Weight	Short Weight	Gross Exposure	Net Exposure	Risk	Long Contribution	Short Contribution	Contribution	Long Reward/Risk	Short Reward/Risk	Reward/Risk
Commodities											
Equities Region	49.7%	-4.8%	54.5%	44.8%	-2.75%	0.35%	0.13%	0.48%	1.91	0.35	2.26
Equities Sector	19.9%	-7.4%	27.3%	12.5%	-1.46%	-0.11%	0.02%	-0.09%	-0.09	0.06	-0.03
Fixed Income		-6.5%	6.5%	-6.5%	-0.20%		-0.08%	-0.08%	-0.40	-0.40	-0.40
Forex		-7.6%	7.6%	-7.6%	-0.19%		-0.09%	-0.09%	-0.46	-0.46	-0.46
Real Estate		-5.7%	5.7%	-5.7%	-0.36%		-0.16%	-0.16%	-0.45	-0.45	-0.45
Volatility											
<b>Total</b>	<b>69.6%</b>	<b>-32.0%</b>	<b>101.6%</b>	<b>37.5%</b>	<b>-4.96%</b>	<b>0.24%</b>	<b>-0.18%</b>	<b>0.06%</b>	<b>1.82</b>	<b>-0.90</b>	<b>0.92</b>

	Exposure	Net Trading (%)	Daily P&L (%)	P&L (%)	Risk	#Names	Hit Ratio	Expectancy (A)	Trading Edge (B/A)	Common Sense Ratio (1)*(2)	Tail Ratio 5% (1)	Profit Ratio (2)
Long	69.6%	11.6%	0.02%	0.25%	-3.53%	14	71%	0.02%	0.32	1.71	1.10	1.55
Short	-32.0%	-11.6%	-0.12%	-0.18%	-1.43%	5	40%	-0.04%	-0.68	0.35	0.76	0.46
Gross	101.6%	11.6%	-0.10%	0.06%	-4.96%	19	56%	-0.01%	0.12	1.01	0.94	1.08
<b>Net</b>	<b>37.5%</b>	<b>11.6%</b>	<b>2.10%</b>	<b>2.10%</b>	<b>2.10%</b>	<b>9</b>	<b>31%</b>					
	WTD	MTD	YTD	ITD								
Long	0.45%	0.25%	0.25%	0.25%								
Short	-0.34%	-0.18%	-0.18%	-0.18%								
<b>Total</b>	<b>0.11%</b>	<b>0.06%</b>	<b>0.06%</b>	<b>0.06%</b>								
<b>Time elapsed</b>	<b>06:54</b>	<b>08:56</b>	<b>08:56</b>	<b>08:56</b>								

Category	Long Weight	Short Weight	Gross Exposure	Net Exposure	Risk	Long Contribution	Short Contribution	Total Contribution	Long Reward/Risk	Short Reward/Risk	Reward/Risk
Comdy Agriculture											
Comdy Broad Basket											
Comdy Energy											
Comdy Industrial Metals											
Comdy Precious Metals											
Eqy Communications											
Eqy Consumer Cyclical											
Eqy Consumer Defensive											
Eqy Country	38.8%	-4.8%	43.7%	34.0%	-2.28%	0.30%	0.13%	0.43%	1.71	0.35	2.06
Eqy Equity Energy	4.5%		4.5%	4.5%	-0.46%	-0.14%		-0.14%	-0.31		-0.31
Eqy Financial	9.2%		9.2%	9.2%	-0.41%	0.02%		0.02%	0.12		0.12
Eqy Health											
Eqy Industrials		-7.4%	7.4%	-7.4%	-0.29%		0.02%	0.02%		0.06	0.06
Eqy Large Caps											
Eqy Natural Resources	0.8%		0.8%	0.8%	-0.09%	0.01%		0.01%	0.06		0.06
Eqy Region	10.8%		10.8%	10.8%	-0.46%	0.05%		0.05%	0.21		0.21
Eqy Small/Mid Caps											
Eqy Technology	5.4%		5.4%	5.4%	-0.21%	0.01%		0.01%	0.04		0.04
Eqy Utilities											
FI High-Yield											
FI Intermediate-Term											
FI Long Bond											
FI Others											
FI World Bond		-6.5%	6.5%	-6.5%	-0.20%		-0.08%	-0.08%	-0.40	-0.40	-0.40
Forex		-7.6%	7.6%	-7.6%	-0.19%		-0.09%	-0.09%	-0.46	-0.46	-0.46
Real Estate		-5.7%	5.7%	-5.7%	-0.36%		-0.16%	-0.16%	-0.45	-0.45	-0.45
Volatility											
<b>Total</b>	<b>69.6%</b>	<b>-32.0%</b>	<b>101.6%</b>	<b>37.5%</b>	<b>-4.96%</b>	<b>0.24%</b>	<b>-0.18%</b>	<b>0.06%</b>	<b>1.82</b>	<b>-0.90</b>	<b>0.92</b>

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2015					0.06%							
2016												



2015/05/18