# Interactive Brokers

**представляет**

# Портфельный аналитик

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Начало семинара @ 16:45, Российское время (Москва)

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www.ibkr.com/webinars

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- Перед началом торговли клиентам следует изучить местную законодательную базу и требования регулирующих организаций.
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# В сегодняшнем вебинаре

- Обзор
- Начало работы
- Создание отчетов
- Готовые отчеты
- Performance Attribution Report
- Дополнительная информация

# Обзор
# Что такое «Портфельный аналитик»?

- **Онлайн-инструмент для анализа портфеля и подготовки отчетов**
- **Находится в Управлении счетом**
- **Наглядный отчет о результатах работы за определенный срок**
- **Основан на ряде оценочных критериев**
- **Позволяет сравнить результаты с известными индексами**
- **Просмотр отчетов в формате PDF**

# Обзор
## Преимущества

- Выбор между периодами разной протяженности
- Различные критерии эффективности
- Веса позиций в Net Asset Value (NAV) или процентах
- Несколько клиентских или суб-счетов в одном очете
- Сравнение с известными индексами
- Дополнительные цифры: % от нетто-позиций, поток денежных средств и др.
- Наглядные графики и диаграммы
- Презентационные файлы в формате PDF

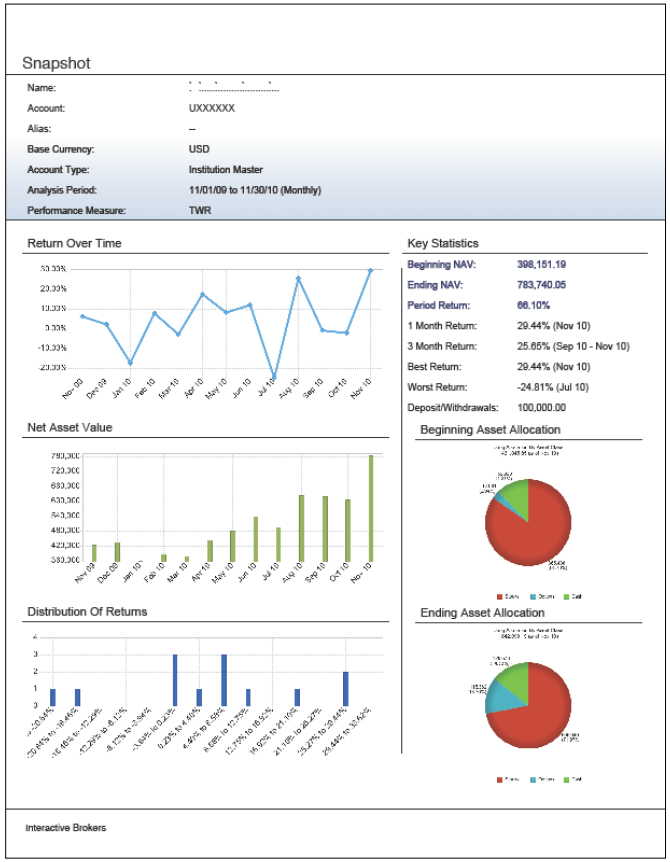
# Обзор
# Два вида отчетов

- **Подробный**
- **Краткий**

# Обзор
## Краткий отчет

- Одностраничный PDF-отчет
- Легкий просмотр, загрузка и презентация
- Идеален для презентации клиентам брокера или консультанта
- Краткий обзор:
  - Прибыль на счете
  - Net Asset Value (стоимость чистых активов, NAV)
  - Распределение активов в портфеле
  - Распределение прибыли
- Портретный формат

# Краткий отчет



Snapshot

| | |
|---|---|
| Name: | |
| Account: | UXXXXXX |
| Alias: | -- |
| Base Currency: | USD |
| Account Type: | Institution Master |
| Analysis Period: | 11/01/09 to 11/30/10 (Monthly) |
| Performance Measure: | TWR |

Return Over Time

Net Asset Value

Distribution Of Returns

Key Statistics

| | |
|---|---|
| Beginning NAV: | 398,151.19 |
| Ending NAV: | 783,740.05 |
| Period Return: | 66.10% |
| 1 Month Return: | 29.44% (Nov 10) |
| 3 Month Return: | 25.65% (Sep 10 - Nov 10) |
| Best Return: | 29.44% (Nov 10) |
| Worst Return: | -24.81% (Jul 10) |
| Deposit/Withdrawals: | 100,000.00 |

Beginning Asset Allocation

Ending Asset Allocation

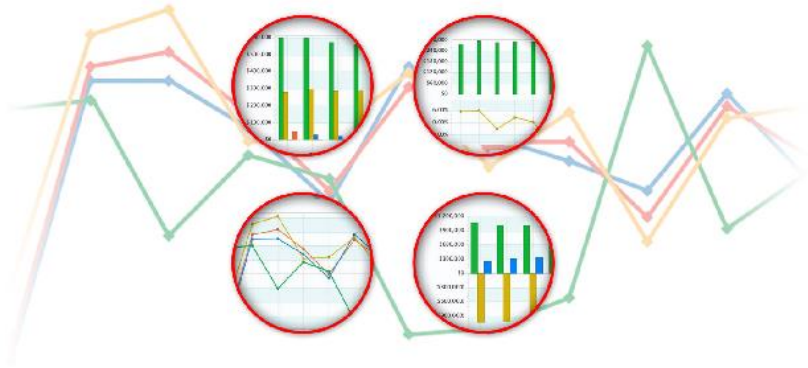
Interactive Brokers

# Обзор
## Подробный отчет

- **Многостраничная подробная PDF-презентация**
- **Может включать разные отчеты в зависимости от типа анализа**
- **Сравнение с известными индексами**
- **Ландшафтный формат для удобного чтения**
- **Титульный лист, содержание, примечания и глоссарий**
- **Институциональные счета могут добавлять “synopses” (сопроводительные письма)**

# Подробный отчет

**Portfolio**Analyst



Interactive Brokers
*The Professional's Gateway to the World's Markets*

# Обзор
## Критерии эффективности

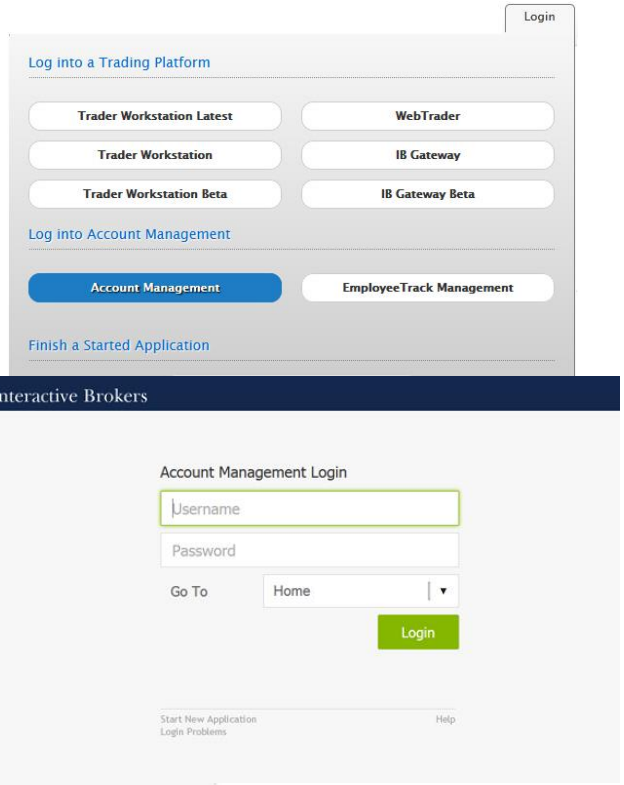
- **Time Weighted Return (TWR)**
  Не зависит от денежных потоков
- **Money Weighted Return (MWR)**
  Зависит от денежных потоков

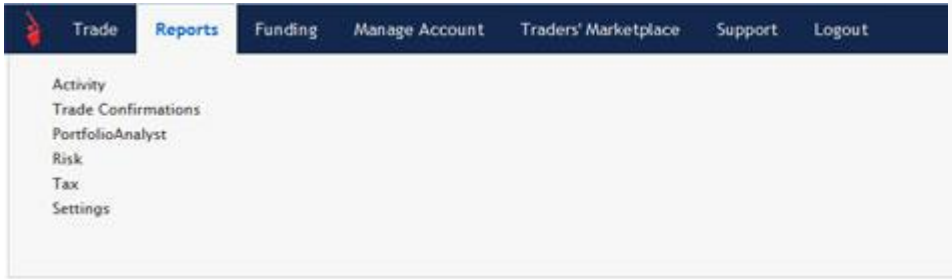
# Обзор
## Бенчмарки

- **Только в подробных отчетах**
- **Можно добавить до трех индексов**
- **150 индексов на выбор**
  - S&P 500
  - Dow Jones Industrial и др.
- **Варианты отчетов с бенчмарками:**
  - Time Period Benchmark Comparison
  - Cumulative Benchmark Comparison
  - Risk Measures Benchmark Comparison

# Начало работы

1. **Войдите в Управление счетом**
2. **Откройте Портфельный аналитик**
   - Управление счетом
     *Отчеты > Портфельный аналитик*



# Начало работы - Демонстрация

## PortfolioAnalyst

PortfolioAnalyst is a dynamic analytical reporting solution that lets you efficiently analyze financial data. PortfolioAnalyst's customization options let you adjust the report to fit to your needs. You can analyze your portfolio on a daily, monthly, quarterly, month-to-date and year-to-date basis.

**Saved Reports**

| Name | Run | Edit | Delete |
|---|---|---|---|
| 30 Day Detailed | | N/A | N/A |
| 30 Day Snapshot | | N/A | N/A |
| One Quarter Detailed | | N/A | N/A |
| One Quarter Snapshot | | N/A | N/A |
| 12 Month Detailed | | N/A | N/A |
| 12 Month Snapshot | | N/A | N/A |
| test | | | |

Create Report

# Настройка доставки отчетов

- Настройте предпочтительный способ доставки для отчетов по умолчанию и сохраненных отчетов
- Сохраненные отчеты должны быть MTD, YTD или с момента открытия
- Email или FTP
- Запросите FTP-опцию и шифрование
- Отчеты > Настройки > Доставка > Портфельный аналитик

# Краткий отчет

## Содержит:

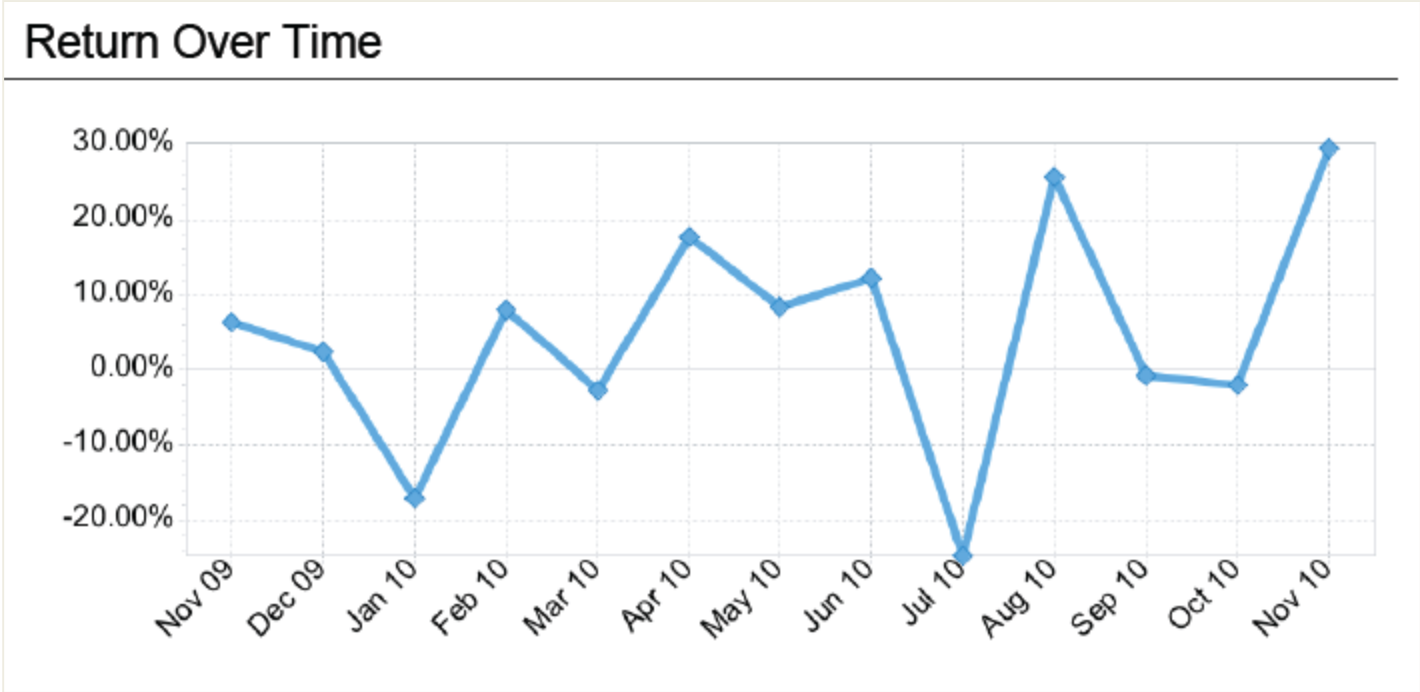
- Account Information
- Return Over Time
- Net Asset Value
- Distribution of Returns
- Key Statistics

# Краткий отчет
## Account Information

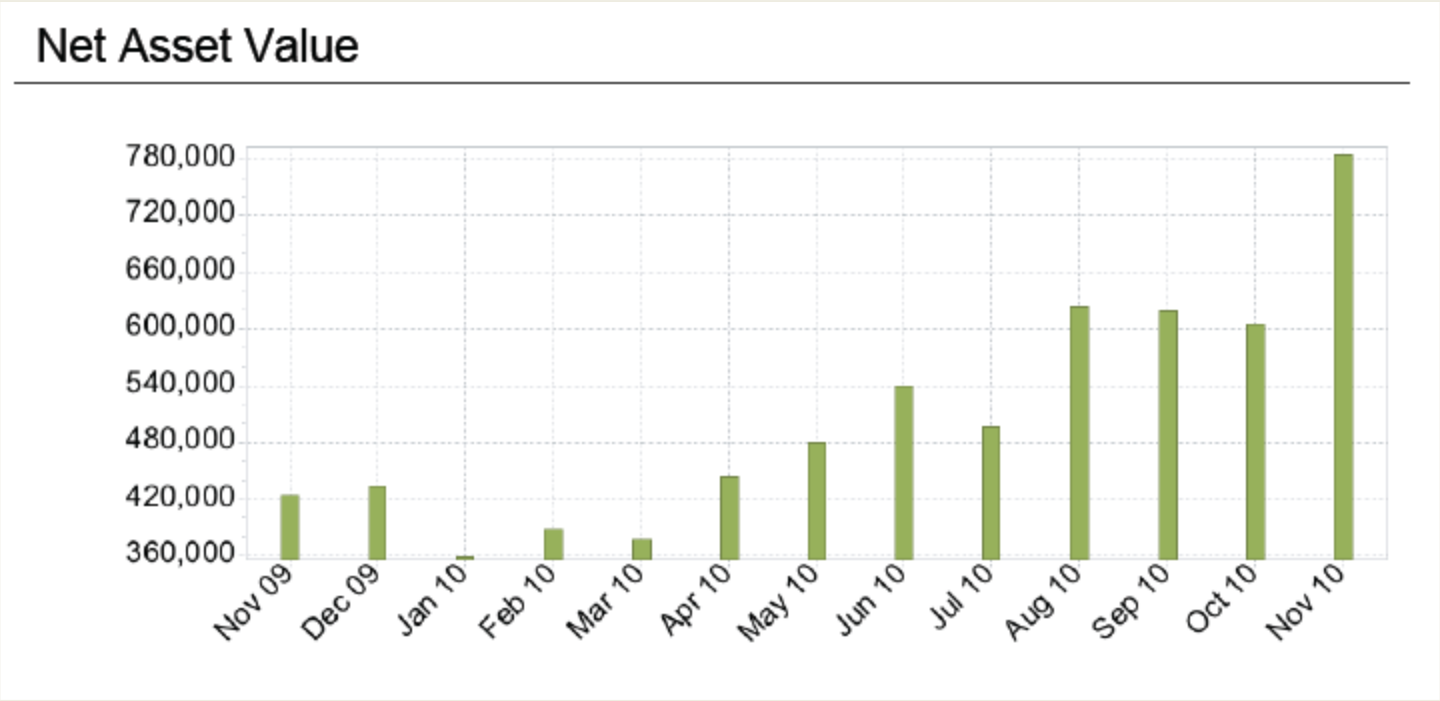
### Snapshot

| | |
|---|---|
| Name: | ` ` ` ` ` ` ` ..... |
| Account: | UXXXXXX |
| Alias: | -- |
| Base Currency: | USD |
| Account Type: | Institution Master |
| Analysis Period: | 11/01/09 to 11/30/10 (Monthly) |
| Performance Measure: | TWR |

# Краткий отчет
## Return Over Time

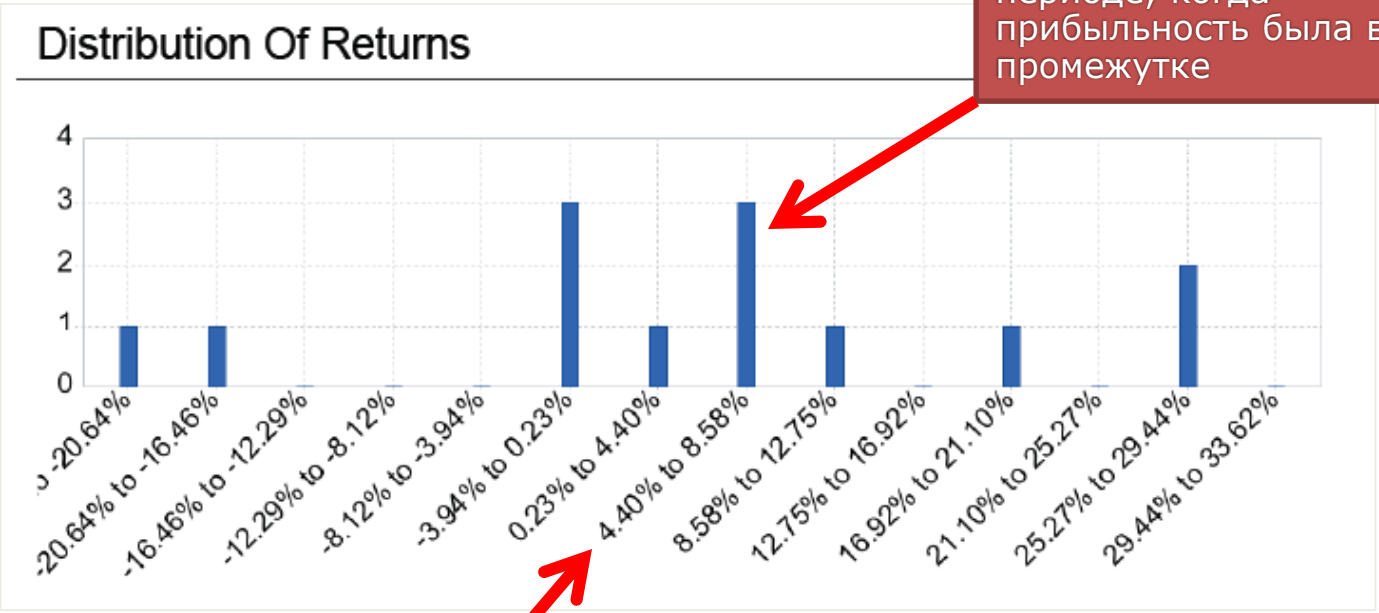


# Краткий отчет
## Net Asset Value



# Краткий отчет
## Distribution of Returns

Количество раз во всем периоде, когда прибыльность была в этом промежутке




Промежуток прибыли/убытка

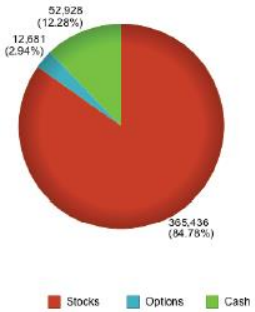
# Краткий отчет
## Key Statistics

| Key Statistics | |
|---|---|
| **Beginning NAV:** | **398,151.19** |
| **Ending NAV:** | **783,740.05** |
| **Period Return:** | **66.10%** |
| 1 Month Return: | 29.44% (Nov 10) |
| 3 Month Return: | 25.65% (Sep 10 - Nov 10) |
| Best Return: | 29.44% (Nov 10) |
| Worst Return: | -24.81% (Jul 10) |
| Deposit/Withdrawals: | 100,000.00 |

# Краткий отчет
## Asset Allocation

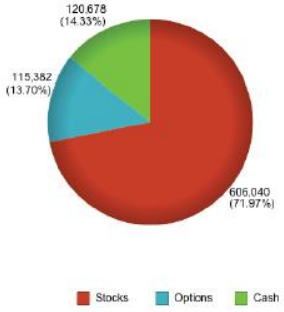
### Beginning Asset Allocation

Long Allocation By Asset Class
( 431,045.85 as of Nov 10)




### Ending Asset Allocation

Long Allocation By Asset Class
( 842,099.19 as of Nov 10)



# Подробный отчет
## Account Overview Report

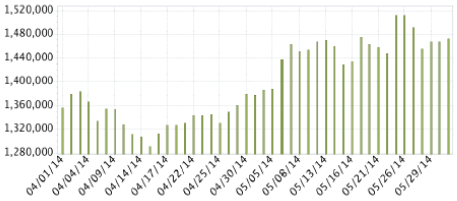
### Account **Overview**

#### Cumulative Return

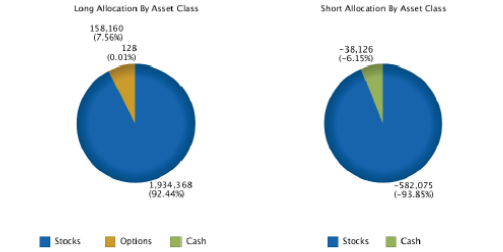
#### Key Statistics

| | |
|---|---|
| **Beginning NAV:** | **1,350,780.06** |
| **Ending NAV:** | **1,472,455.79** |
| **Cumulative Return:** | **9.85%** |
| 5 Day Return: | -2.60% (05/27/14 - 06/02/14) |
| 10 Day Return: | -0.13% (05/20/14 - 06/02/14) |
| Best Return: | 4.39% (05/23/14) |
| Worst Return: | -2.41% (05/28/14) |
| Deposits/Withdrawals: | -10,291.50 |

#### Net Asset Value




#### Ending Asset Allocation




PortfolioAnalyst

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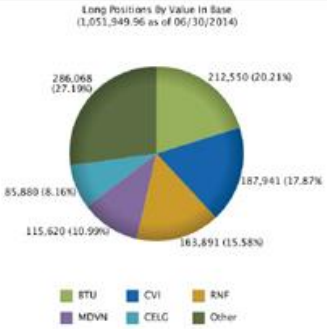
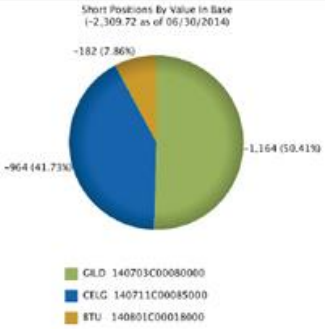
# Подробный отчет
## Open Position Summary Report

Open Position **Summary**

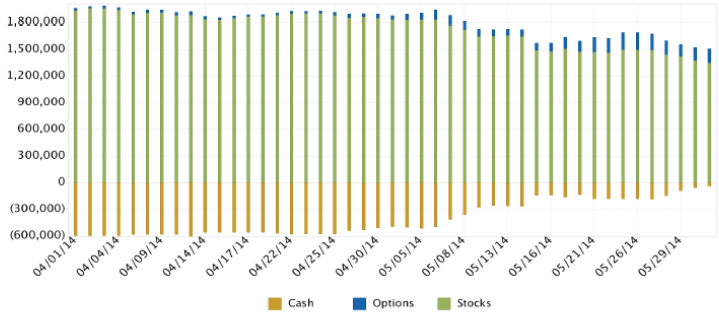



| Symbol | Description | Sector | Quantity | Close Price | Value | Unrealized P&L | Base Value |
|---|---|---|---|---|---|---|---|
| Open Positions | | | | | | | |
| Stocks | | | | | | | |
| USD | | | | | | | |
| BTU | PEABODY ENERGY CORP | Energy | 13,000 | 16.35 | 212,550.00 | -51,427.10 | 212,550.00 |
| CELG | CELGENE CORP | Consumer Non Cyclicals | 1,000 | 85.88 | 85,880.00 | 4,566.02 | 85,880.00 |
| CVI | CVR ENERGY INC | Energy | 3,900 | 48.19 | 187,941.00 | -5,392.93 | 187,941.00 |
| CVRR | CVR REFINING LP | Energy | 700 | 25.01 | 17,507.00 | -1,418.29 | 17,507.00 |
| GBX | GREENBRIER COMPANIES INC | Industrials | 1,000 | 57.60 | 57,600.00 | -1,294.17 | 57,600.00 |
| GILD | GILEAD SCIENCES INC | Consumer Non Cyclicals | 800 | 82.91 | 66,328.00 | 2,288.33 | 66,328.00 |
| KMP | KINDER MORGAN ENERGY PRTNRS | Energy | 300 | 82.21 | 24,663.00 | 486.81 | 24,663.00 |
| MDVN | MEDIVATION INC | Consumer Non Cyclicals | 1,500 | 77.08 | 115,620.00 | 117.45 | 115,620.00 |
| PRTA | PROTHENA CORP PLC | Consumer Non Cyclicals | 2,200 | 22.55 | 49,610.00 | -2,786.36 | 49,610.00 |
| RHHBY | ROCHE HOLDINGS LTD-SPONS ADR | Consumer Non Cyclicals | 400 | 37.30 | 14,920.00 | -16.43 | 14,920.00 |
| RNF | RENTECH NITROGEN PARTNERS LP | Basic Materials | 9,652 | 16.98 | 163,890.96 | -42,614.25 | 163,890.96 |

# Подробный отчет
## Allocation By Asset Class Report

Allocation By **Asset Class**

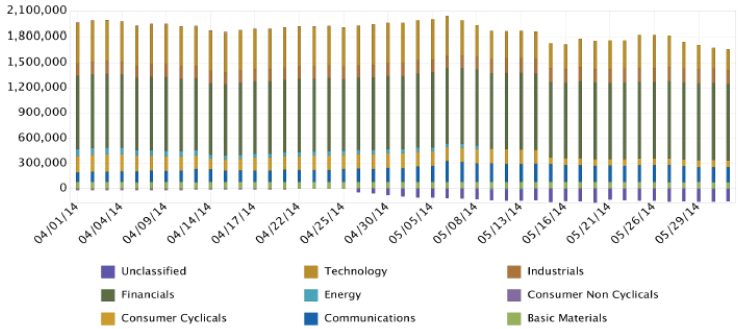



| Date | Stocks | Options | Cash | NAV |
|---|---|---|---|---|
| 04/01/14 | 1,932,575.97 | 20,319.32 | -596,466.04 | 1,356,429.25 |
| 04/02/14 | 1,953,459.33 | 21,793.76 | -596,494.80 | 1,378,758.29 |
| 04/03/14 | 1,955,247.15 | 24,880.51 | -596,518.88 | 1,383,608.78 |
| 04/04/14 | 1,935,121.42 | 27,281.39 | -596,549.29 | 1,365,853.52 |
| 04/07/14 | 1,886,061.20 | 28,706.12 | -580,637.95 | 1,334,129.37 |
| 04/08/14 | 1,905,387.78 | 29,190.80 | -580,235.93 | 1,354,342.65 |
| 04/09/14 | 1,907,508.33 | 26,517.03 | -580,280.69 | 1,353,744.67 |
| 04/10/14 | 1,876,590.39 | 30,929.74 | -580,320.30 | 1,327,199.83 |
| 04/11/14 | 1,880,593.79 | 34,493.45 | -603,624.61 | 1,311,462.63 |
| 04/14/14 | 1,832,593.07 | 31,025.77 | -556,835.13 | 1,306,783.71 |
| 04/15/14 | 1,825,917.60 | 22,042.71 | -556,864.21 | 1,291,096.10 |
| 04/16/14 | 1,846,534.90 | 22,591.37 | -556,894.93 | 1,312,231.34 |
| 04/17/14 | 1,863,123.27 | 20,207.08 | -556,916.75 | 1,326,413.60 |
| 04/18/14 | 1,863,123.27 | 20,207.08 | -556,916.53 | 1,326,413.82 |

PortfolioAnalyst

# Подробный отчет
## Allocation By Sector Report

Allocation By **Sector**




| Date | Basic Materials | Communications | Consumer Cyclicals | Consumer Non Cyclicals | Energy | Financials | Industrials | Technology | Unclassified | Total |
|---|---|---|---|---|---|---|---|---|---|---|
| 04/01/14 | 87,190 | 112,766 | 194,480 | -13,905 | 77,350 | 870,464 | 150,270 | 474,280 | 0 | 1,952,895 |
| 04/02/14 | 87,015 | 119,025 | 200,200 | -13,930 | 77,895 | 876,808 | 151,270 | 476,970 | 0 | 1,975,253 |
| 04/03/14 | 86,160 | 121,972 | 200,760 | -13,522 | 78,175 | 882,287 | 150,910 | 473,385 | 0 | 1,980,128 |
| 04/04/14 | 86,330 | 124,384 | 200,840 | -13,046 | 77,335 | 871,085 | 150,800 | 464,675 | 0 | 1,962,403 |
| 04/07/14 | 85,205 | 126,060 | 187,949 | -13,106 | 60,035 | 858,844 | 145,880 | 463,900 | 0 | 1,914,767 |
| 04/08/14 | 86,225 | 131,001 | 180,850 | -13,034 | 61,045 | 873,956 | 150,340 | 464,195 | 0 | 1,934,579 |
| 04/09/14 | 86,935 | 128,339 | 175,916 | -13,538 | 61,640 | 874,259 | 151,140 | 469,335 | 0 | 1,934,025 |
| 04/10/14 | 85,765 | 131,280 | 168,854 | -12,773 | 61,545 | 860,404 | 148,310 | 464,135 | 0 | 1,907,520 |
| 04/11/14 | 85,065 | 152,660 | 161,770 | -7,037 | 58,927 | 855,989 | 146,330 | 461,384 | 0 | 1,915,087 |
| 04/14/14 | 86,185 | 148,562 | 126,840 | -7,019 | 44,575 | 848,495 | 148,650 | 467,330 | 0 | 1,863,619 |
| 04/15/14 | 87,070 | 133,471 | 134,280 | -7,080 | 45,550 | 840,545 | 148,920 | 465,205 | 0 | 1,847,960 |
| 04/16/14 | 87,045 | 135,848 | 134,400 | -7,265 | 46,520 | 856,698 | 147,600 | 468,280 | 0 | 1,869,126 |
| 04/17/14 | 86,610 | 132,219 | 153,320 | -7,253 | 47,090 | 856,715 | 147,810 | 466,820 | 0 | 1,883,330 |
| 04/18/14 | 86,610 | 132,219 | 153,320 | -7,253 | 47,090 | 856,715 | 147,810 | 466,820 | 0 | 1,883,330 |

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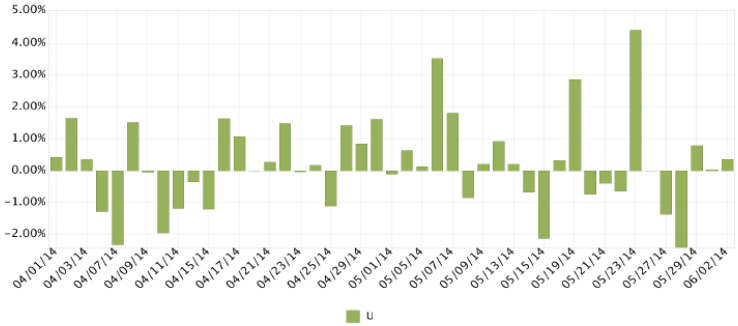
# Подробный отчет

## Time Period Performance Statistics Report

Time Period **Performance Statistics**




| Date | U |
|---|---|
| 04/01/14 | 0.42% |
| 04/02/14 | 1.65% |
| 04/03/14 | 0.35% |
| 04/04/14 | -1.28% |
| 04/07/14 | -2.32% |
| 04/08/14 | 1.52% |
| 04/09/14 | -0.04% |
| 04/10/14 | -1.96% |
| 04/11/14 | -1.19% |
| 04/14/14 | -0.36% |
| 04/15/14 | -1.20% |
| 04/16/14 | 1.64% |
| 04/17/14 | 1.08% |
| 04/18/14 | 0.00% |

Key Statistics

| | |
|---|---|
| **Beginning NAV:** | **1,350,780.06** |
| **Ending NAV:** | **1,472,455.79** |
| **Cumulative Return:** | **9.85%** |
| 5 Day Return: | -2.60% (05/27/14 - 06/02/14) |
| 10 Day Return: | -0.13% (05/20/14 - 06/02/14) |
| Best Return: | 4.39% (05/23/14) |
| Worst Return: | -2.41% (05/28/14) |
| Deposits/Withdrawals: | -10,291.50 |

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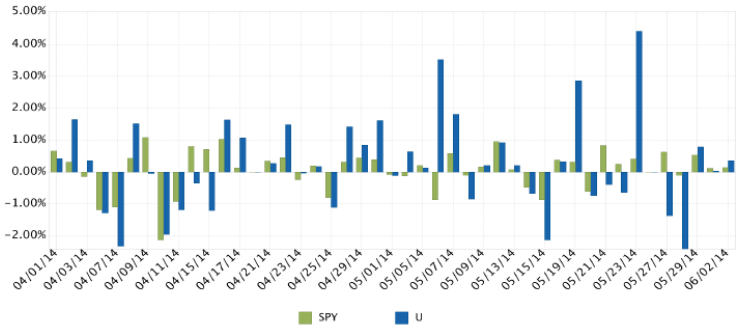
# Подробный отчет

## Time Period Benchmark Comparison Report

Time Period **Benchmark Comparison**




| Date | SPY | U |
|---|---|---|
| 04/01/14 | 0.66% | 0.42% |
| 04/02/14 | 0.31% | 1.65% |
| 04/03/14 | -0.14% | 0.35% |
| 04/04/14 | -1.18% | -1.28% |
| 04/07/14 | -1.09% | -2.32% |
| 04/08/14 | 0.43% | 1.52% |
| 04/09/14 | 1.09% | -0.04% |
| 04/10/14 | -2.13% | -1.96% |
| 04/11/14 | -0.92% | -1.19% |
| 04/14/14 | 0.80% | -0.36% |
| 04/15/14 | 0.71% | -1.20% |
| 04/16/14 | 1.03% | 1.64% |
| 04/17/14 | 0.13% | 1.08% |
| 04/18/14 | 0.00% | 0.00% |

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# Подробный отчет
## Cumulative Performance Statistics Report

### Cumulative **Performance Statistics**

| Date | U |
|---|---|
| 04/01/14 | 0.42% |
| 04/02/14 | 2.07% |
| 04/03/14 | 2.43% |
| 04/04/14 | 1.12% |
| 04/07/14 | -1.23% |
| 04/08/14 | 0.26% |
| 04/09/14 | 0.22% |
| 04/10/14 | -1.75% |
| 04/11/14 | -2.91% |
| 04/14/14 | -3.26% |
| 04/15/14 | -4.42% |
| 04/16/14 | -2.85% |
| 04/17/14 | -1.80% |
| 04/18/14 | -1.80% |

Key Statistics

| | |
|---|---|
| **Beginning NAV:** | **1,350,780.06** |
| **Ending NAV:** | **1,472,455.79** |
| **Cumulative Return:** | **9.85%** |
| 5 Day Return: | -2.60% (05/27/14 - 06/02/14) |
| 10 Day Return: | -0.13% (05/20/14 - 06/02/14) |
| Best Return: | 4.39% (05/23/14) |
| Worst Return: | -2.41% (05/28/14) |
| Deposits/Withdrawals: | -10,291.50 |

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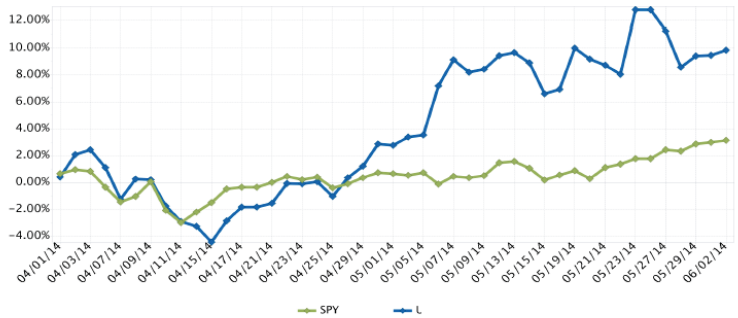
# Подробный отчет

## Cumulative Benchmark Comparison Report

Cumulative **Benchmark Comparison**




| Date | SPY | U |
|---|---|---|
| 04/01/14 | 0.66% | 0.42% |
| 04/02/14 | 0.97% | 2.07% |
| 04/03/14 | 0.83% | 2.43% |
| 04/04/14 | -0.35% | 1.12% |
| 04/07/14 | -1.44% | -1.23% |
| 04/08/14 | -1.02% | 0.26% |
| 04/09/14 | 0.06% | 0.22% |
| 04/10/14 | -2.07% | -1.75% |
| 04/11/14 | -2.97% | -2.91% |
| 04/14/14 | -2.19% | -3.26% |
| 04/15/14 | -1.50% | -4.42% |
| 04/16/14 | -0.48% | -2.85% |
| 04/17/14 | -0.35% | -1.80% |
| 04/18/14 | -0.35% | -1.80% |

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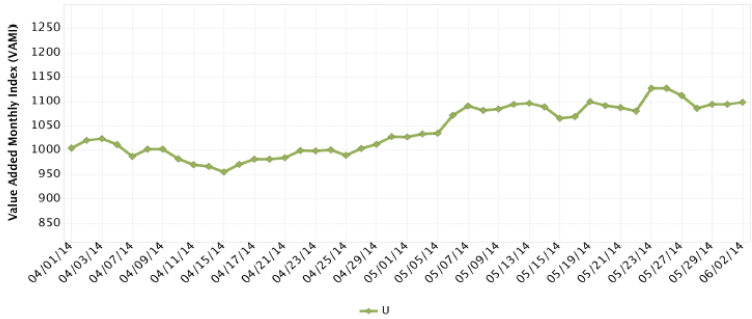
# Подробный отчет
## Risk Measures Report

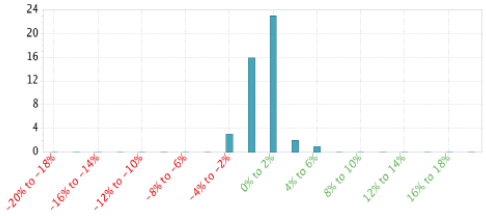
### Risk Measures




### Risk Analysis

| | U |
|---|---|
| Ending VAMI | 1,098.50 |
| Max Drawdown: | 6.07% |
| Peak-To-Valley: | 04/03/14 - 04/15/14 |
| Recovery: | 11 Days |
| Sharpe Ratio: | 2.91 |
| Sortino Ratio: | 4.55 |
| Calmar Ratio: | 18.82 |
| Standard Deviation: | 1.43% |
| Downside Deviation: | 0.82% |
| Mean Return: | 0.22% |
| Positive Periods: | 27 (60.00%) |
| Negative Periods: | 18 (40.00%) |

### Distribution of Returns

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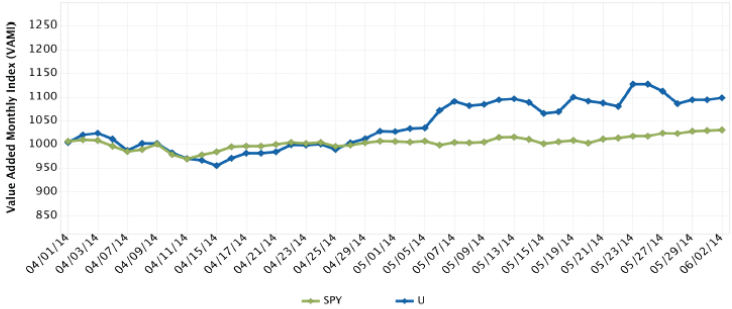
# Подробный отчет

## Risk Measures Benchmark Comparison Report

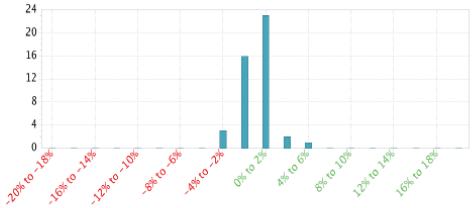
Risk Measures **Benchmark Comparison**




Risk Analysis

| | SPY | U |
|---|---|---|
| Ending VAMI | 1,031.38 | 1,098.50 |
| Max Drawdown: | 3.83% | 6.07% |
| Peak-To-Valley: | 04/02/14 - 04/11/14 | 04/03/14 - 04/15/14 |
| Recovery: | 21 Days | 11 Days |
| Sharpe Ratio: | 2.05 | 2.91 |
| Sortino Ratio: | 1.86 | 4.55 |
| Calmar Ratio: | 7.45 | 18.82 |
| Standard Deviation: | 0.65% | 1.43% |
| Downside Deviation: | 0.50% | 0.82% |
| Mean Return: | 0.07% | 0.22% |
| Positive Periods: | 30 (66.67%) | 27 (60.00%) |
| Negative Periods: | 15 (33.33%) | 18 (40.00%) |

Distribution of Returns

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# Подробный отчет
## Performance Attribution Report

Performance Attribution vs. **S&P 500**

| | Beginning Weight | | | Ending Weight | | | Average Weight | | |
|---|---|---|---|---|---|---|---|---|---|
| Sector | U[redacted] | SPX | +/- | U[redacted] | SPX | +/- | U887272 | SPX | +/- |
| Basic Materials | 5.75% | 3.30% | 2.45% | 5.75% | 3.33% | 2.43% | 6.24% | 3.30% | 2.93% |
| Communications | 11.78% | 11.79% | -0.02% | 11.78% | 11.80% | -0.03% | 11.81% | 11.72% | 0.09% |
| Consumer Cyclicals | 5.35% | 9.50% | -4.16% | 5.35% | 9.42% | -4.07% | 10.43% | 9.45% | 0.98% |
| Consumer Non Cyclicals | 0.00% | 21.92% | -21.92% | 0.00% | 21.89% | -21.89% | -0.30% | 21.85% | -22.14% |
| Diversified | 0.00% | 0.05% | -0.05% | 0.00% | 0.05% | -0.05% | 0.00% | 0.05% | -0.05% |
| Energy | -0.49% | 10.15% | -10.64% | -0.49% | 10.44% | -10.92% | 2.47% | 10.51% | -8.03% |
| Financials | 61.64% | 16.83% | 44.81% | 61.64% | 16.35% | 45.30% | 63.21% | 16.51% | 46.70% |
| Industrials | 11.54% | 10.73% | 0.81% | 11.54% | 10.75% | 0.78% | 11.27% | 10.78% | 0.48% |
| Technology | 16.50% | 12.66% | 3.84% | 16.50% | 12.92% | 3.58% | 29.42% | 12.72% | 16.69% |
| Utilities | 0.00% | 3.07% | -3.07% | 0.00% | 3.06% | -3.06% | 0.00% | 3.11% | -3.11% |
| Cash | -2.58% | 0.00% | -2.58% | -2.58% | 0.00% | -2.58% | -29.79% | 0.00% | -29.79% |
| Other | -9.48% | 0.00% | -9.48% | -9.48% | 0.00% | -9.48% | -4.76% | 0.00% | -4.76% |

| | Period Return | | | Contribution to Return | | | Attribution Effect | | |
|---|---|---|---|---|---|---|---|---|---|
| Sector | U[redacted] | SPX | +/- | U[redacted] | SPX | +/- | Allocation | Selection | Total |
| Basic Materials | -4.05% | 3.78% | -7.83% | -0.24% | 0.13% | -0.37% | 0.02% | -0.33% | -0.31% |
| Communications | 43.23% | 3.09% | 40.14% | 4.82% | 0.37% | 4.45% | 0.04% | -0.21% | -0.17% |
| Consumer Cyclicals | 2.98% | 1.97% | 1.01% | -0.02% | 0.18% | -0.21% | -0.08% | 2.81% | 2.73% |
| Consumer Non Cyclicals | -95.19% | 2.77% | -97.96% | 0.03% | 0.60% | -0.57% | -0.96% | -0.04% | -1.00% |
| Diversified | 0.00% | -9.12% | 9.12% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| Energy | [illegible] | 5.63% | [illegible] | -0.60% | 0.59% | -1.19% | -0.30% | -0.09% | -0.39% |
| Financials | 6.34% | 0.00% | 6.34% | 3.95% | -0.01% | 3.96% | -1.45% | 4.09% | 2.64% |
| Industrials | -9.11% | 3.13% | -12.24% | -1.09% | 0.34% | -1.43% | 0.02% | -1.55% | -1.53% |
| Technology | 21.47% | 4.93% | 16.54% | 3.99% | 0.64% | 3.35% | 0.29% | 1.63% | 1.92% |
| Utilities | 0.00% | 2.56% | -2.56% | 0.00% | 0.08% | -0.08% | -0.08% | 0.00% | -0.08% |
| Cash | 1.88% | 0.00% | 1.88% | 0.04% | 0.00% | 0.04% | 0.00% | -0.01% | -0.01% |
| Other | -14.88% | 0.00% | -14.88% | -1.15% | 0.00% | -1.15% | 0.00% | -0.75% | -0.75% |
| **Total** | - | - | - | **9.85%** | **2.88%** | **6.97%** | **-0.60%** | **7.57%** | **6.97%** |

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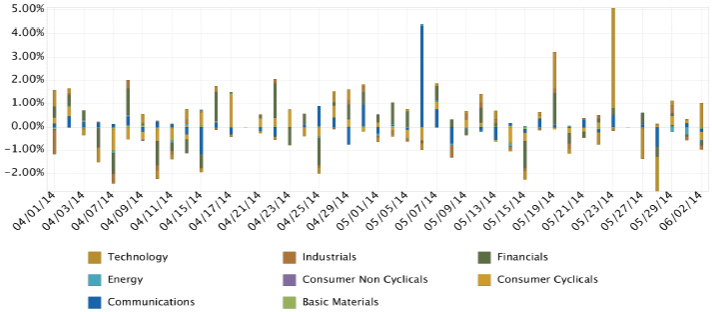
# Подробный отчет
## Performance By Sector Report

Performance By **Sector**




| Date | Basic Materials | Communications | Consumer Cyclicals | Consumer Non Cyclicals | Diversified | Energy | Financials | Industrials | Technology | Utilities |
|---|---|---|---|---|---|---|---|---|---|---|
| 04/01/14 | -0.08% | 0.15% | 0.25% | -0.04% | 0.00% | -0.01% | 0.47% | -1.05% | 0.71% | 0.00% |
| 04/02/14 | -0.01% | 0.46% | 0.42% | 0.00% | 0.00% | 0.04% | 0.47% | 0.07% | 0.20% | 0.00% |
| 04/03/14 | -0.06% | 0.21% | 0.04% | 0.03% | 0.00% | 0.02% | 0.40% | -0.03% | -0.26% | 0.00% |
| 04/04/14 | 0.01% | 0.17% | 0.01% | 0.03% | 0.00% | -0.06% | -0.81% | -0.01% | -0.63% | 0.00% |
| 04/07/14 | -0.08% | 0.12% | -0.94% | 0.00% | 0.00% | -0.09% | -0.90% | -0.36% | -0.06% | 0.00% |
| 04/08/14 | 0.08% | 0.37% | -0.53% | 0.01% | 0.00% | 0.08% | 1.13% | 0.33% | 0.02% | 0.00% |
| 04/09/14 | 0.05% | -0.20% | -0.36% | -0.04% | 0.00% | 0.04% | 0.02% | 0.06% | 0.38% | 0.00% |
| 04/10/14 | -0.09% | 0.22% | -0.52% | 0.06% | 0.00% | -0.01% | -1.02% | -0.21% | -0.38% | 0.00% |
| 04/11/14 | -0.05% | 0.11% | -0.53% | 0.03% | 0.00% | -0.10% | -0.33% | -0.15% | -0.21% | 0.00% |
| 04/14/14 | 0.09% | -0.31% | -0.24% | 0.00% | 0.00% | 0.05% | -0.57% | 0.18% | 0.45% | 0.00% |
| 04/15/14 | 0.07% | -1.15% | 0.57% | 0.00% | 0.00% | 0.07% | -0.61% | 0.02% | -0.16% | 0.00% |
| 04/16/14 | 0.00% | 0.18% | 0.01% | -0.01% | 0.00% | 0.08% | 1.25% | -0.10% | 0.24% | 0.00% |
| 04/17/14 | -0.03% | -0.28% | 1.44% | 0.00% | 0.00% | 0.04% | 0.00% | 0.02% | -0.11% | 0.00% |
| 04/18/14 | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |

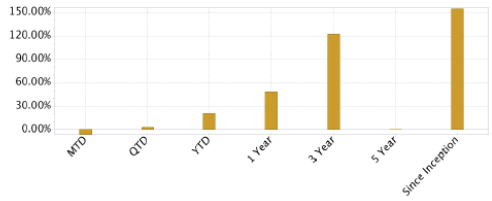


Interactive Brokers

# Подробный отчет
## Historical Performance Report

### Historical **Performance**

History




Since Inception

| | MTD | QTD | YTD | 1 Year | 3 Year | 5 Year | Since Inception |
|---|---|---|---|---|---|---|---|
| U | -6.27% | 2.59% | 20.58% | 48.61% | 122.59% | N/A | 154.25% |

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# Подробный отчет
## Historical Performance Report 2

Historical **Performance** (Cont.)

| | 2013 | 2012 | 2011 | 2010 | 2009 |
|---|---|---|---|---|---|
| January | 5.88% | 14.19% | -0.33% | N/A | N/A |
| February | 2.42% | 9.08% | 16.09% | N/A | N/A |
| March | 8.93% | 5.72% | 1.79% | N/A | N/A |
| April | 5.77% | -1.65% | 4.20% | N/A | N/A |
| May | 5.76% | -13.29% | 3.20% | N/A | N/A |
| June | 2.43% | 6.71% | -5.82% | N/A | N/A |
| July | 3.19% | 5.54% | -2.67% | N/A | N/A |
| August | -4.44% | 11.70% | -18.31% | N/A | N/A |
| September | 6.17% | 0.20% | -22.81% | N/A | N/A |
| October | 9.35% | -1.76% | 24.71% | N/A | N/A |
| November | 3.18% | -0.42% | -2.91% | N/A | N/A |
| December | 4.02% | 2.72% | 0.57% | N/A | N/A |

| | 2013 | 2012 | 2011 | 2010 | 2009 |
|---|---|---|---|---|---|
| Q1 | 18.13% | 31.67% | 17.78% | N/A | N/A |
| Q2 | 14.59% | -9.00% | 1.28% | N/A | N/A |
| Q3 | 4.69% | 18.12% | -38.63% | N/A | N/A |
| Q4 | 17.36% | 0.49% | 21.78% | N/A | N/A |

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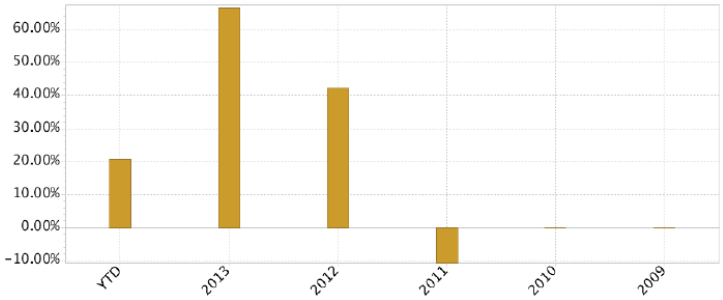
# Подробный отчет
## Historical Performance Report 3

Historical **Performance** (Cont.)




| | YTD | 2013 | 2012 | 2011 | 2010 | 2009 |
|---|---|---|---|---|---|---|
| U | 20.58% | 66.31% | 42.23% | -10.85% | N/A | N/A |

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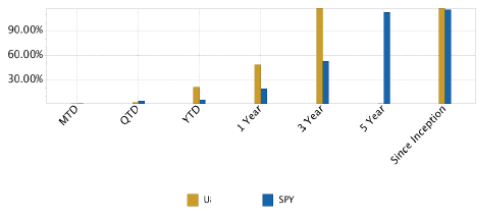
# Подробный отчет

## Historical Performance Benchmark Comparison Report

Historical Performance **Benchmark Comparison**

History




Since Inception

| | MTD | QTD | YTD | 1 Year | 3 Year | 5 Year | Since Inception |
|---|---|---|---|---|---|---|---|
| U | -6.27% | 2.59% | 20.58% | 48.61% | 122.59% | N/A | 154.25% |
| SPY | 1.14% | 4.16% | 5.50% | 19.40% | 53.07% | 112.60% | 115.90% |

# Подробный отчет
## Deposits and Withdrawals Report

Deposits and **Withdrawals**

| Date | Type | Description | Amount |
|---|---|---|---|
| 04/22/2014 | [illegible] | [illegible] Quantity: -300 | -6,852.00 |
| 04/30/2014 | [illegible] | [illegible] Quantity: -150 | -3,439.50 |
| **Total** | | | **-10,291.50** |

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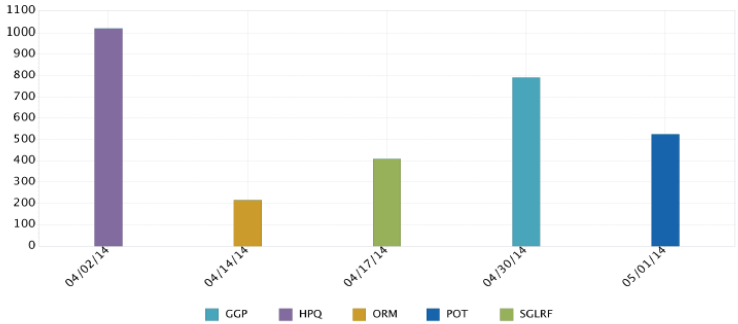
# Подробный отчет
## Dividends Report

### Dividends




| Pay Date | Ex-Date | Symbol | Quantity | Dividend Per Share | Estimated Forward Dividend Yield % | Estimated Annual Dividend | Amount |
|---|---|---|---|---|---|---|---|
| 04/02/14 | 03/10/14 | HPQ | 7,000 | 0.15 | 1.91 | 4,065.60 | 1,016.40 |
| 04/14/14 | 03/27/14 | ORM | 4,300 | 0.05 | 1.33 | 860.00 | 215.00 |
| 04/15/14 | 03/25/14 | SGLRF | 20,000 | 0.02 | 5.02 | 1,637.20 | 409.30 |
| 04/30/14 | 04/11/14 | GGP | 5,265 | 0.15 | 2.70 | 3,159.00 | 789.75 |
| 05/01/14 | 04/08/14 | POT | 1,500 | 0.35 | 4.14 | 2,100.00 | 525.00 |
| Total | | | | | | | 2,955.45 |

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# Подробный отчет
## Interest Details Report

### Interest Details

| Date | Description | Amount |
|---|---|---|
| 04/03/14 | USD Debit Interest Paid for March 2014 | -684.90 |
| 04/03/14 | USD Net Stock Interest Paid for March 2014 | -155.13 |
| 04/03/14 | EUR Debit Interest Paid for March 2014 | -4.34 |
| 05/05/14 | EUR Debit Interest Paid for April 2014 | -4.61 |
| 05/05/14 | USD Debit Interest Paid for April 2014 | -635.73 |
| 05/05/14 | USD Net Stock Interest Paid for April 2014 | -238.47 |
| **Total** | | **-1,723.17** |

# Подробный отчет
## Corporate Actions Report

Corporate **Actions**

| Date | Type | Description | Quantity |
|---|---|---|---|
| 04/04/14 | Spinoff | SHLD spun off from 300795 for 1000000 | 1,203.18 |

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# Подробный отчет
## Fee Summary Report

### Fee Summary

| Date | Description | Amount |
|---|---|---|
| 04/21/2014 | Order Cancellation Fee For Apr 2014 | -0.01 |
| 04/29/2014 | Order Cancellation Fee For Apr 2014 | -0.01 |
| 05/02/2014 | Order Cancellation Fee For May 2014 | -0.03 |
| 05/15/2014 | Order Cancellation Fee For May 2014 | -0.01 |
| 06/02/2014 | Order Cancellation Fee For Jun 2014 | -0.03 |
| **Total** | | **-0.09** |

# Performance Attribution vs. S&P 500 Report

- **Сравение состава вашего портфеля с индексом S&P 500. В расчёт берутся 10 секторов экономики, наличные и неклассифированные инструменты.**
- **Как ваш выбор бумаг и их количество в портфеле влияет на его результативность по сравнению с индексом S&P 500.**
- **Наглядные графики.**
- **Диаграмма рассеяния - насколько соотношение бумаг разных секторов в вашем портфеле и их прибыльность сходится с S&P 500.**

# Performance Attribution Report

## Weighting By Sector Table

**Насколько понижено или завышено содержание различных бумаг в вашем портфеле**

**по сравнению с S&P 500**

| | Beginning Weight | | | Ending Weight | | | Average Weight | | |
|---|---|---|---|---|---|---|---|---|---|
| Sector | U..... | SPX | +/- | U..... | SPX | +/- | U..... | SPX | +/- |
| Basic Materials | 0.00% | 3.52% | -3.52% | 0.00% | 3.42% | -3.42% | 0.00% | 3.50% | -3.50% |
| Communications | 0.00% | 11.26% | -11.26% | 0.00% | 11.46% | -11.46% | 0.00% | 11.35% | -11.35% |
| Consumer Cyclicals | 0.00% | 8.39% | -8.39% | 0.00% | 8.43% | -8.43% | 0.00% | 8.36% | -8.36% |
| Consumer Non Cyclicals | 0.00% | 20.83% | -20.83% | 0.00% | 21.22% | -21.22% | 0.00% | 20.91% | -20.91% |
| Diversified | 0.00% | 0.06% | -0.06% | 0.00% | 0.06% | -0.06% | 0.00% | 0.06% | -0.06% |
| Energy | 0.00% | 13.20% | -13.20% | 0.00% | 12.52% | -12.52% | 0.00% | 13.03% | -13.03% |
| Financials | 0.00% | 15.40% | -15.40% | 0.00% | 15.36% | -15.36% | 0.00% | 15.38% | -15.38% |
| Industrials | 0.00% | 11.34% | -11.34% | 0.00% | 11.38% | -11.38% | 0.00% | 11.37% | -11.37% |
| Technology | 0.00% | 12.83% | -12.83% | 0.00% | 12.92% | -12.92% | 0.00% | 12.86% | -12.86% |
| Utilities | 0.00% | 3.16% | -3.16% | 0.00% | 3.24% | -3.24% | 0.00% | 3.18% | -3.18% |
| Cash | 3.89% | 0.00% | 3.89% | 3.74% | 0.00% | 3.74% | 3.77% | 0.00% | 3.77% |
| Unclassified | 96.11% | 0.00% | 96.11% | 96.26% | 0.00% | 96.26% | 96.23% | 0.00% | 96.23% |
| **Total** | **100.00%** | **100.00%** | **0.00%** | **100.00%** | **100.00%** | **0.00%** | **100.00%** | **100.00%** | **0.00%** |

# Performance Attribution Report

## Weighting By Sector Table

- **Allocation among ten sectors, cash and unclassified compared to the S&P 500 Index**
- **Percent difference between your allocation and S&P 500 allocation**
- **Beginning, Ending and Average Weight of each sector**

# Performance Attribution Report

## Returns and Attribution Effects By Sector Table

### Why your returns in each sector were better or worse than the S&P 500

| | Period Return | | | Contribution to Return | | | Attribution Effect | | |
|---|---|---|---|---|---|---|---|---|---|
| Sector | U..... | SPX | +/- | U..... | SPX | +/- | Allocation | Selection | Total |
| Basic Materials | 0.00% | -2.65% | 2.65% | 0.00% | -0.09% | 0.09% | 0.1027% | 0.0000% | 0.1027% |
| Communications | 0.00% | 2.09% | -2.09% | 0.00% | 0.23% | -0.23% | -0.2010% | 0.0000% | -0.2010% |
| Consumer Cyclicals | 0.00% | 0.74% | -0.74% | 0.00% | 0.06% | -0.06% | -0.0359% | 0.0000% | -0.0359% |
| Consumer Non Cyclicals | 0.00% | 2.16% | -2.16% | 0.00% | 0.44% | -0.44% | -0.3831% | 0.0000% | -0.3831% |
| Diversified | 0.00% | -2.03% | 2.03% | 0.00% | -0.00% | 0.00% | 0.0014% | 0.0000% | 0.0014% |
| Energy | 0.00% | -4.93% | 4.93% | 0.00% | -0.64% | 0.64% | 0.6818% | 0.0000% | 0.6818% |
| Financials | 0.00% | 0.07% | -0.07% | 0.00% | 0.01% | -0.01% | 0.0350% | 0.0000% | 0.0350% |
| Industrials | 0.00% | 0.72% | -0.72% | 0.00% | 0.08% | -0.08% | -0.0484% | 0.0000% | -0.0484% |
| Technology | 0.00% | 0.95% | -0.95% | 0.00% | 0.12% | -0.12% | -0.0823% | 0.0000% | -0.0823% |
| Utilities | 0.00% | 2.57% | -2.57% | 0.00% | 0.08% | -0.08% | -0.0714% | 0.0000% | -0.0714% |
| Cash | -4.08% | 0.00% | -4.08% | -0.16% | 0.00% | -0.16% | -0.0143% | -0.1565% | -0.1708% |
| Unclassified | 0.03% | 0.00% | 0.03% | 0.03% | 0.00% | 0.03% | -0.2926% | 0.0300% | -0.2626% |
| **Total** | - | - | - | **-0.13%** | **0.30%** | **-0.42%** | **-0.2928%** | **-0.1321%** | **-0.4249%** |

# Performance Attribution Report

## Returns and Attribution Effects By Sector Table

- **Period Return**
  **Процентное содержание того или иного сектора в портфеле**
  разница в процентах между вашим портфелем и S&P 500
- **Contribution to Return**
  **Влияние каждого из секторов на прибыль или убыток**
  разница в процентах между вашим портфелем и S&P 500
- **Attribution Effect**
  Показывает причину, по которой Ваш портфель превысил или не достиг показателя S&P 500

# Performance Attribution Report

## Contribution to Return

- **Расчёт:**
  **Contribution to Return = Period Return X Beginning Weight**
- **Пример:**

| | Sector | Beginning Weight | Sector Return |
|---|---|---|---|
| **Portfolio** | Basic Materials | 10.00% | 5.00% |

[(10.00%)] X [(5.00%)] = 0.5%

# Performance Attribution Report

## Returns and Attribution Effects By Sector Table

## Attribution Effects

- **Allocation**
  Окупает ли себя непропорциональное по отношению к бенчмарке распределение между секторами?

  Позитивное allocation: если в убыточный сектор инвестировано меньше или в прибыльный сектор инвестировано больше, чем в бенчмарке.

# Performance Attribution Report

## Attribution Effect

- **Расчёт:**

**[(Portfolio sector beginning weight) – (Benchmark sector beginning weight)]**
**X**
**[(Benchmark sector return) – (Benchmark total return)]**

- **Пример:**

| | Sector | Beginning Weight | Sector Return | Total Return |
|---|---|---|---|---|
| **Portfolio** | Basic Materials | 10.00% | 5.00% | 7.50% |
| **S&P 500** | Basic Materials | 4.00% | 2.25% | 3.50% |

[(10.00%) – (4.00%)] X [(2.25%) – (3.50%)]
(6.00%) X (-1.25%) = -0.075%
Эффект Allocation отрицательный: менеджер инвестировал в Basic Material слишком много.

# Performance Attribution Report
# Прибыльность по секторами

## Attribution Effects

- **Selection**
  Оценивает эффективность выбранных бумаг в данном секторе по сравнению с бенчмаркой.

# Performance Attribution Report Selection

- **Расчёт:**

**[(Portfolio sector beginning weight)]**

**X**

**[(Portfolio sector return) – (Benchmark sector return)]**

- **Пример:**

| | Sector | Beginning Weight | Sector Return | Total Return |
|---|---|---|---|---|
| **Portfolio** | Basic Materials | 10.00% | 5.00% | 7.50% |
| **S&P 500** | Basic Materials | 4.00% | 2.25% | 3.50% |

[(10.00%)] X [(5.00%) – (2.25%)]
(10.00%) X (2.25%) = 0.225%
Selection дал хорошие результаты:менеджер выбрал бумаги, которые оказались более прибыльными, чем бумаги в составе индекса.

# Дополнительная информация

- **Reporting Guide**
- **Account Management Users' Guide**
- **Traders' University – Users' Guides и White Papers**
- https://www.interactivebrokers.com/en/index.php?f=14509&ns=T#documentation