

SI Data Set

Market Summary Statistics

MKT #	Mkt	Mkt Description	total period return	mean return	volatility (standard finance)	std monthly returns	max ret	min ret
1	10yr 1998	10 YR. U.S. Treasury Bond Yield 07/17/98-11/03/00;	10.84%	0.19%	0.13	0.04	6.98%	-8.32%
3	Dow 1929	Dow Jones Industrials Average 07/26/27-11/12/29	-1.75%	0.51%	0.45	0.13	9.77%	-50.41%
5	Nikkei 1990	Nikkei 225 Index 01/05/00-04/24/02	-21.65%	-2.60%	0.18	0.05	11.13%	-11.28%
7	Dow 1971	Dow Jones Industrial Average 04/06/71- 7/24/73	0.73%	0.02%	0.13	0.04	7.95%	-6.63%
9	DM/\$1983	Deutsche Mark/U.S Dollar Exchange Rate 8/12/83 – 11/29/85	-9.52%	-0.27%	0.16	0.05	6.78%	-10.68%
11	NASDAQ 1998	NASDAQ Composite Index 9/11/98 – 12/29/00	-3.62%	1.36%	0.47	0.14	16.63%	-30.90%
13	Yen/\$1990	Yen/U.S. Dollar Exchange Rate 06/15/90 – 10/2/92	-13.01%	-0.85%	0.08	0.02	4.20%	-4.60%
15	S&P500 2001	S&P500 Index 09/07/2001-12/26/2003	8.80%	0.03%	0.18	0.05	11.81%	-11.03%
17	\$/Euro 2001	U.S.Dollar/Euro Exchange Rate 1/8/99-4/27/01	23.84%	1.04%	0.09	0.03	6.72%	-4.49%
19	HangSeng 1992	Hang Seng Index 09/11/92 – 12/30/94	36.14%	2.06%	0.19	0.06	8.56%	-8.81%
0	S&P500 1987	S&P 500 Index 7/19/85 – 11/06/87	3.35%	0.83%	0.24	0.07	10.63%	-21.69%
2	Nikkei 1986	Nikkei 225 Index 10/17/86-02/03/89	32.34%	2.13%	0.18	0.05	7.98%	-16.09%
4	Bovespa 1997	Bovespa Index 06/20/97-10/08/99	-3.70%	-2.60%	0.59	0.17	22.97%	-48.23%
6	S&P500 1990	S&P500 Index 03/02/90 – 06/19/92	23.16%	0.62%	0.12	0.04	10.09%	-3.57%
8	Dow 2001	Dow Jones Industrial Average 03/16/01 – 07/04/03	-7.62%	-0.83%	0.22	0.06	14.78%	-10.88%
10	Yen/\$ 2000	Yen/U.S. Dollar Exchange Rate 11/17/00-03/07/03	-3.05%	0.23%	0.10	0.03	3.80%	-4.99%
12	\$/Euro 1999	U.S.Dollar/Euro Exchange Rate 1/8/99-4/27/01	-18.03%	-0.86%	0.12	0.03	7.59%	-6.02%
14	Yen/\$ 1996	Yen/U.S. Dollar Exchange Rate 7/12/96 – 10/30/98	-7.49%	-0.85%	0.19	0.05	7.16%	-15.22%
16	HangSeng 1996	Hang Seng Index 11/10/95-02/27/98	2.73%	0.66%	0.40	0.12	21.58%	-34.54%
18	10Yr 1993	10 YR. U.S. Treasury Yield 05/14.93-08/25/95	8.50%	0.19%	0.17	0.05	9.41%	-9.23%

Subject Performance Summary by Market

MKT #	Mkt	mean subject return	stddev
1	10yr 1998	5.97%	0.03
3	Dow 1929	2.06%	0.12
5	Nikkei 1990	-5.91%	0.07
7	Dow 1971	-1.65%	0.06
9	DM/\$1983	-4.74%	0.04
11	NASDAQ 1998	2.24%	0.13
13	Yen/\$1990	-5.98%	0.04
15	S&P500 2001	5.59%	0.06
17	\$/Euro 2001	12.58%	0.06
19	HangSeng 1992	18.54%	0.09
0	S&P500 1987	3.22%	0.07
2	Nikkei 1986	12.82%	0.07
4	Bovespa 1997	-7.71%	0.13
6	S&P500 1990	9.31%	0.06
8	Dow 2001	-3.15%	0.06
10	Yen/\$ 2000	0.21%	0.03
12	\$/Euro 1999	-8.79%	0.04
14	Yen/\$ 1996	-3.11%	0.05
16	HangSeng 1996	10.74%	0.10
18	10Yr 1993	7.78%	0.07

		Returns												
		MKT	1	3	5	7	9	11	13	15	17	19	Total	Total Return By Subject
SUBJ	1	2.0%	1.0%	2.0%	-5.3%	-4.0%	-5.6%	-6.5%	7.0%	7.6%	12.4%	1.09	9%	
	2	7.2%	13.6%	-12.0%	-1.7%	-1.0%	15.3%	-12.5%	16.8%	21.2%	18.1%	1.76	76%	
	3	2.2%	2.0%	-10.8%	2.2%	-5.8%	-8.0%	-10.2%	9.1%	4.2%	13.0%	0.95	-5%	
	4	9.0%	7.4%	-8.3%	3.0%	-9.2%	0.0%	-5.9%	-0.8%	14.6%	10.8%	1.19	19%	
	5	5.9%	-3.5%	0.0%	0.8%	-1.6%	8.8%	-1.8%	2.0%	16.7%	27.2%	1.64	64%	
	6	7.4%	2.2%	-10.8%	-0.9%	-6.4%	3.9%	-9.5%	6.0%	17.2%	23.6%	1.31	31%	
	9	2.0%	19.6%	-2.0%	0.0%	-6.9%	19.1%	-4.9%	1.0%	10.3%	6.7%	1.50	50%	
	12	2.6%	0.8%	-9.8%	-11.5%	-4.0%	7.6%	-1.0%	7.1%	16.8%	28.8%	1.36	36%	
	14	8.9%	3.0%	0.7%	-5.7%	-2.9%	18.6%	-0.7%	6.8%	14.6%	12.1%	1.67	67%	
	15	10.3%	-5.9%	-8.0%	-8.8%	-7.9%	-17.1%	-6.1%	12.6%	13.0%	34.6%	1.07	7%	
	16	0.0%	0.0%	0.0%	0.0%	-0.9%	-3.8%	-1.0%	0.0%	1.9%	4.0%	1.00	0%	
	17	5.1%	11.0%	1.6%	-4.9%	3.2%	28.1%	-9.8%	5.4%	12.2%	18.0%	1.88	88%	
	19	7.1%	-12.0%	-4.3%	0.0%	-4.6%	-4.5%	-1.1%	12.1%	19.3%	24.3%	1.35	35%	
	20	10.5%	-1.9%	-22.5%	-7.1%	-7.1%	-21.3%	-8.2%	17.6%	24.2%	36.0%	1.04	4%	
	21	9.8%	36.7%	-20.2%	16.7%	-13.0%	-15.8%	-4.4%	-12.6%	3.4%	14.3%	1.01	1%	
	23	3.5%	19.0%	-1.2%	3.7%	-10.9%	-22.7%	-14.1%	10.2%	19.6%	17.8%	1.16	16%	
	26	10.7%	-17.8%	-11.4%	-8.7%	-4.3%	20.0%	-8.0%	12.9%	13.5%	14.5%	1.14	14%	
	28	3.4%	8.3%	-10.8%	1.9%	-5.3%	-0.9%	-5.8%	7.0%	12.0%	22.3%	1.32	32%	
	29	9.0%	-1.5%	-1.9%	-4.6%	1.0%	2.7%	-3.9%	1.8%	12.1%	16.4%	1.33	33%	
	30	6.9%	-3.6%	-2.3%	0.9%	-2.9%	8.8%	-7.3%	4.0%	10.9%	18.5%	1.36	36%	
	31	11.0%	-7.1%	-0.8%	0.8%	-2.8%	23.4%	-2.8%	2.3%	3.6%	4.4%	1.33	33%	
	32	6.8%	0.7%	-9.2%	-1.7%	-3.7%	-1.8%	-8.1%	5.4%	16.5%	23.0%	1.26	26%	
	37	3.8%	-23.0%	-3.7%	-8.6%	-1.9%	15.0%	-2.9%	6.7%	14.9%	17.4%	1.11	11%	
	38	4.3%	2.1%	3.9%	3.8%	-15.0%	-9.4%	-10.6%	-3.1%	15.2%	29.3%	1.14	14%	
	41	1.9%	2.8%	-4.2%	0.0%	0.0%	1.0%	-3.5%	5.0%	4.6%	7.1%	1.15	15%	
	43	5.0%	-8.0%	-1.2%	-3.4%	-8.7%	-4.8%	-3.5%	1.3%	4.8%	13.4%	0.93	-7%	
	46	7.0%	0.8%	-13.7%	0.0%	-6.3%	1.9%	-7.3%	6.8%	12.9%	28.1%	1.27	27%	
	47	3.9%	11.0%	-4.7%	-6.8%	0.0%	4.0%	-5.7%	6.0%	14.4%	23.1%	1.50	50%	
	Average		6.0%	2.1%	-5.9%	-1.6%	-4.7%	2.2%	-6.0%	5.6%	12.6%	18.5%	Group B Avg. 28%	
	STDEV		0.032	0.117	0.066	0.055	0.042	0.133	0.036	0.062	0.058	0.086		
	SUBJ	MKT	0	2	4	6	8	10	12	14	16	18		
		7	-1.0%	18.0%	-7.0%	7.7%	-5.4%	0.9%	-11.4%	1.8%	5.1%	8.5%	1.15	15%
		8	-2.0%	15.2%	-14.4%	10.0%	-2.7%	-1.9%	-5.6%	-2.6%	8.7%	11.6%	1.13	13%
		10	10.8%	7.8%	2.3%	2.0%	-1.4%	2.7%	-5.1%	-0.7%	11.2%	1.5%	1.34	34%
		11	2.7%	4.2%	-5.0%	0.0%	-11.1%	-2.3%	-6.3%	-4.8%	35.5%	-3.5%	1.03	3%
		13	8.1%	25.7%	-0.8%	21.0%	-6.6%	-2.5%	-16.2%	-3.1%	3.1%	7.9%	1.34	34%
		18	-10.7%	12.8%	-19.1%	14.0%	-2.8%	0.0%	-11.3%	-7.2%	14.9%	5.4%	0.90	-10%
		22	9.0%	25.4%	2.0%	15.0%	-5.2%	-1.8%	-14.8%	0.0%	8.9%	4.7%	1.45	45%
		24	-9.0%	6.6%	-15.5%	1.1%	2.4%	2.3%	-9.6%	-4.5%	7.2%	9.6%	0.88	-12%
		25	0.8%	11.0%	-16.5%	9.0%	-1.5%	-3.3%	-8.3%	-7.1%	-3.0%	13.6%	0.91	-9%
		27	16.1%	17.6%	-27.3%	13.9%	-7.5%	2.2%	-11.9%	-13.0%	34.1%	8.2%	1.19	19%
		33	10.9%	9.7%	1.6%	8.2%	-1.0%	-1.9%	-13.0%	-5.3%	12.6%	17.8%	1.42	42%
		34	-5.0%	15.3%	-28.8%	15.8%	4.5%	6.4%	-11.1%	6.0%	14.7%	7.9%	1.17	17%
		35	2.2%	14.3%	-6.5%	6.9%	-11.2%	-2.1%	-2.0%	-14.8%	8.0%	2.7%	0.94	-6%
		36	-3.5%	17.3%	-18.3%	0.0%	0.0%	1.0%	-5.2%	4.0%	11.0%	6.6%	1.09	9%
		39	-1.1%	17.8%	-8.9%	14.2%	-10.8%	-1.0%	-9.1%	-5.5%	12.0%	-2.9%	1.00	0%
		40	6.5%	16.5%	1.9%	11.9%	-5.3%	-2.0%	-6.8%	-2.4%	10.7%	8.2%	1.43	43%
42		14.3%	10.9%	22.1%	12.7%	-10.4%	0.0%	-12.7%	1.9%	10.0%	4.7%	1.60	60%	
44		0.7%	17.2%	4.8%	5.8%	1.4%	-3.0%	-5.5%	-4.6%	11.3%	13.0%	1.46	46%	
45		0.0%	3.0%	-4.9%	3.1%	0.9%	-6.4%	-6.9%	-1.0%	4.9%	2.0%	0.94	-6%	
48	-3.8%	21.8%	-15.1%	18.9%	-13.3%	-2.8%	-10.6%	-6.2%	-4.0%	18.4%	0.95	-5%		
49	3.4%	2.4%	-2.4%	11.7%	2.0%	3.9%	-1.7%	-4.5%	24.5%	18.2%	1.69	69%		
50	16.9%	7.5%	-25.0%	4.8%	-5.4%	6.0%	-9.8%	5.3%	-3.9%	21.7%	1.10	10%		
51	0.0%	2.5%	-31.7%	2.9%	0.0%	1.0%	-5.6%	1.3%	9.0%	6.8%	0.81	-19%		
52	3.4%	14.0%	1.6%	19.4%	10.1%	8.8%	-4.8%	-7.4%	23.2%	8.6%	2.02	102%		
53	2.5%	15.0%	20.0%	8.5%	-5.2%	-1.8%	-11.7%	0.0%	4.3%	-6.5%	1.23	23%		
54	11.5%	3.8%	-9.8%	3.7%	3.8%	3.0%	-11.1%	-6.3%	5.0%	7.6%	1.09	9%		
Average		3.2%	12.8%	-7.7%	9.3%	-3.1%	0.2%	-8.8%	-3.1%	10.7%	7.8%	Group A Avg 20%		
STDEV		0.073	0.067	0.135	0.061	0.057	0.035	0.038	0.050	0.098	0.068	Total Avg. 24%		

Return Statistics by Subject and Market

Bet Statistics by Subject

SUBJ	mean bet size	sd betsize	zero bets
1	35%	0.18	5%
2	58%	0.28	1%
3	41%	0.24	2%
4	50%	0.20	0%
5	54%	0.28	4%
6	64%	0.12	0%
7	38%	0.20	1%
8	43%	0.28	17%
9	30%	0.22	22%
10	18%	0.16	14%
11	20%	0.28	42%
12	45%	0.48	51%
13	85%	0.13	0%
14	29%	0.30	32%
15	51%	0.28	2%
16	7%	0.06	39%
17	54%	0.38	19%
18	43%	0.34	14%
19	51%	0.24	0%
20	87%	0.30	5%
21	46%	0.41	13%
22	67%	0.13	0%
23	66%	0.37	15%
24	28%	0.32	31%
25	45%	0.24	10%
26	47%	0.28	6%
27	48%	0.35	14%
28	53%	0.10	0%
29	42%	0.23	8%
30	43%	0.15	1%
31	26%	0.22	18%
32	60%	0.19	1%
33	41%	0.23	8%
34	37%	0.32	34%
35	56%	0.28	4%
36	38%	0.28	6%
37	43%	0.37	24%
38	56%	0.30	5%
39	49%	0.18	0%
40	47%	0.16	3%
41	19%	0.06	1%
42	46%	0.46	42%
43	27%	0.20	13%
44	36%	0.19	6%
45	24%	0.17	13%
46	60%	0.12	0%
47	37%	0.29	20%
48	67%	0.34	12%
49	32%	0.24	5%
50	58%	0.46	36%
51	28%	0.24	20%
52	34%	0.31	27%
53	56%	0.19	0%
54	26%	0.23	20%