

How to replicate “A Practitioner’s Defense”?

We have included the indicator file that produces the basic statistics and correlation matrix. We can provide this file because it contains only derived numbers and the original series which we have obtained from a variety of sources cannot be replicated. But realize that this file is for the indicators for the last model update only. Since we do a simulation with as little forward looking bias as possible, you will need to create those indicators every 20 days beginning on June 6th 2001. We cannot provide the original data without violating our contracts with vendors but we can give you our sources which are detailed below:

Below are the sources of the original data:

1. Bloomberg Data:

Symbol	Field
USGG3M Index	PX_LAST
USGG10YR Index	PX_LAST
SPX Index	TRAIL_12M_EPS_BEF_XO_ITEM
SPX Index	PE_RATIO
SPX Index	PX_OPEN
SPX Index	PX_HIGH
SPX Index	PX_LOW
SPX Index	PX_LAST
SPGSCI Index	PX_LAST
BDIY INDEX	PX_LAST
VIX INDEX	PX_LAST
DGNOTOT Index	PX_LAST
DGSHTOT	PX_LAST
SPY UP Equity	PX_LAST
ICJ Index	PX_LAST
MOODCBAA Index	PX_LAST
MOODCAAA Index	PX_LAST
SPY Equity	EQY_IND_DPS_ANNUAL_GROSS
SPX Index	PX_TO_BOOK_RATIO
MVOLNU Index	PX_LAST
NYSINYSE Index	PX_LAST
CL1 Comdty	PX_LAST
CL4 Comdty	PX_LAST

2. Following websites:

- a) <http://research.stlouisfed.org/fred2/data/CPIAUCSL.txt>
- b) <http://research.stlouisfed.org/fred2/release/tables?rid=53&eid=4083>
- c) <http://research.stlouisfed.org/fred2/series/PCECC96>
- d) <http://research.stlouisfed.org/fred2/series/DPIC96>
- e) <http://research.stlouisfed.org/fred2/series/A229RX0Q048SBEA>
- f) <http://research.stlouisfed.org/fred2/series/TNWBSHNO>
- g) <http://research.stlouisfed.org/fred2/series/PCECTPI>