**MMF2025**

**Risk Management Lab**

**ROBOT ADVISER**

**Quarterly Report**

*for Dr. Dan Rosen*

**Team #5**

Eugenia

Chenyu Guo

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**July 2019**

Investment Philosophy:

Our investment universe …

Our aim is: …

We have created …

In our security selection, we adopted machine learning technique of clustering to get a diversified portfolio as simple as possible so that we can assume a normal distribution of our portfolio for additional analysis.

In the report, we are going to show performance and risk analytics with typical measures such as VaR (Value at Risk), expected shortfall, maximum drawdown, etc. for each of the portfolio based on risk appetite. We have also conducted scenario analysis and stress test to better explain our performance.

In the initial of each investment, we had done a simple questionnaire as KYC to learn about the client’s risk appetite and investment preference in order to fit into a suitable portfolio.

Conservative

Balanced

Growth

**Conservative Portfolio:**

Quarterly Report as of June 1st , 2019