Key investment metrics

From a set of monthly return data (linked below), bring together in the following in a single spreadsheet:

- Create a cumulative total return index for each series, both across monthly and quarterly frequencies
- Calculate the standard deviation (full 5 year, 3 year rolling for each series plotted on a single chart)
- Calculate the annualised volatility (full year 5 year, 3 year rolling for each series plotted on a single chart)
- Calculate the correlation of a portfolio to each factor (5 year, 3 year rolling for each factor, plotted on a single chart)
- Calculate the tracking error of one portfolio vs another (5 year, 2 year rolling plotted on a chart)
- Calculate the information ratio of one portfolio vs an equity index (5 year, 2 year rolling plotted on a chart)
- Calculate the 5% VaR and 5% Conditional VaR of the portfolios and factors, using full data history
- Calculate the beta of the portfolio to each factor