📊 Portfolio Optimizer & Risk Dashboard

Portfolio Inputs

Start Date

2022/04/15

End Date

2025/04/14

Asset Selection

Enter ticker symbol (e.g., AAPL)

MSFT

Select from available tickers

MSFT

Add to portfolio

Share Holdings

Shares of AAPL

10

Shares of AMZN

15

Shares of MSFT

20

Current Portfolio

AAPL ×

AMZN ×

MSFT ×

Clear Portfolio

Fetch Data

Asset Price Trends

Normalized Price History

Portfolio Optimization

Risk-Free Rate (%)

2.00

Optimization Strategy

Equal Weight

☑ Use my current shareholdings as weights

Using your current shareholdings to calculate portfolio weights

Expected Annual Return

15.48%

Annual Volatility

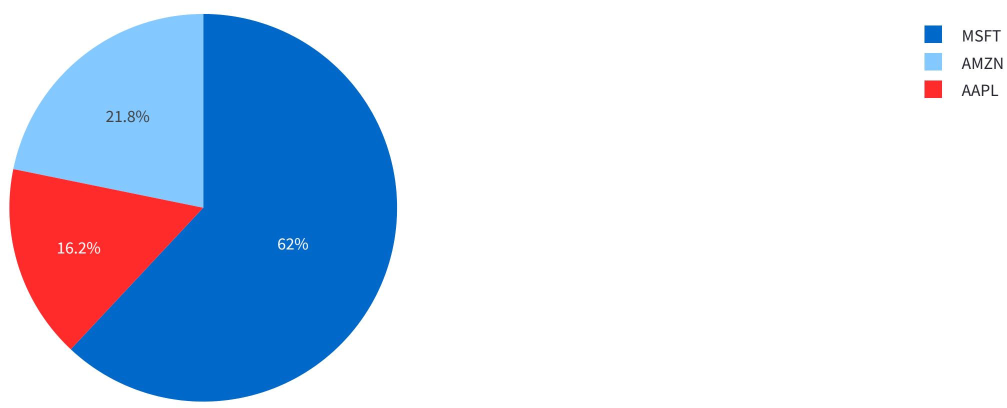
27.07%

Total Portfolio Value

$12,652.00

Portfolio Allocation

Portfolio Weights



	Weight
AAPL	16.23%
AMZN	21.80%
MSFT	61.97%

Risk Analysis

Value at Risk (95%)

-2.75%

Conditional VaR (95%)

-3.85%

Max Drawdown

-28.58%

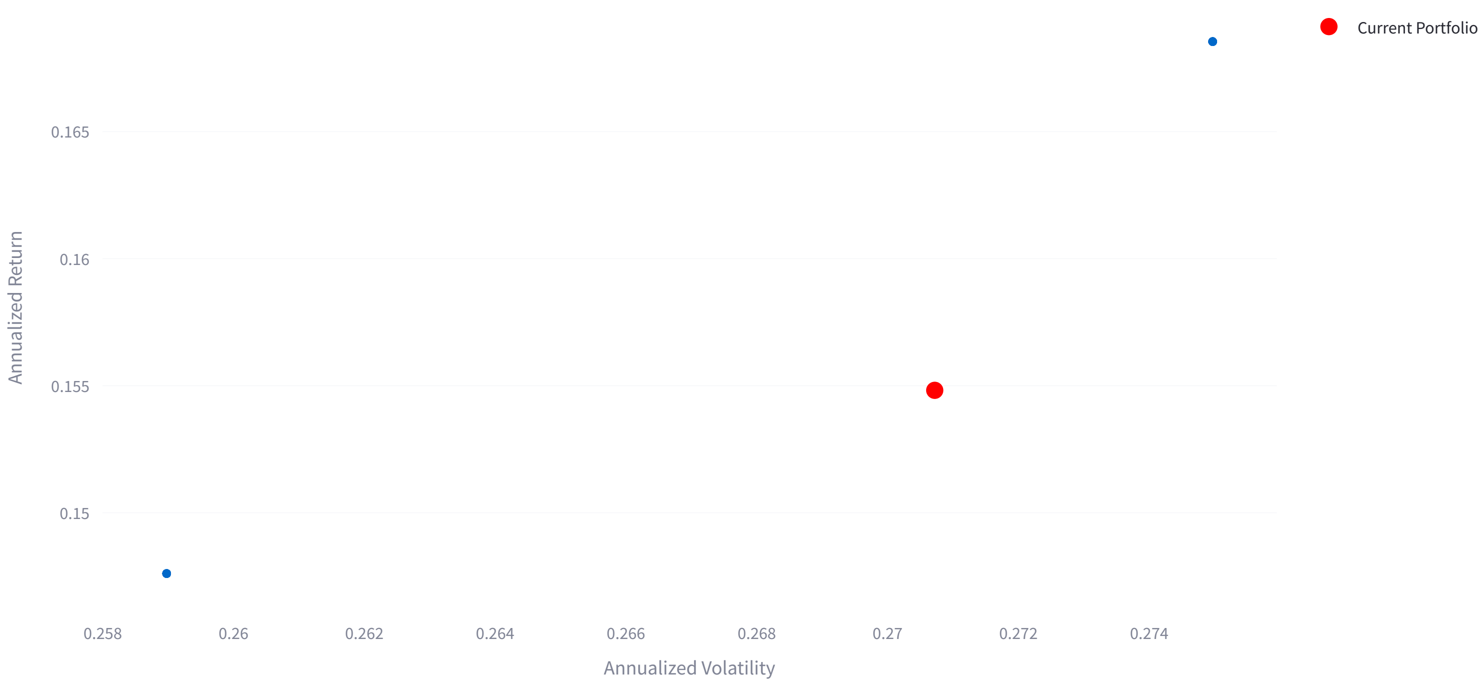
Portfolio Drawdown

Historical Drawdown

Efficient Frontier

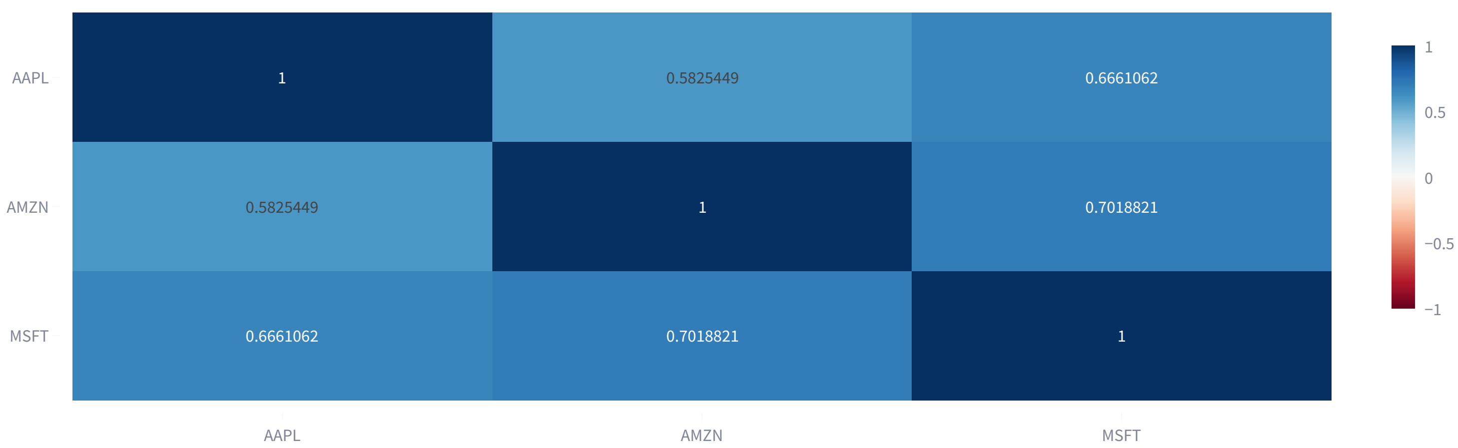
The efficient frontier shows optimal portfolios that offer the highest expected return for a given level of risk or the lowest risk for a given level of return.

Efficient Frontier



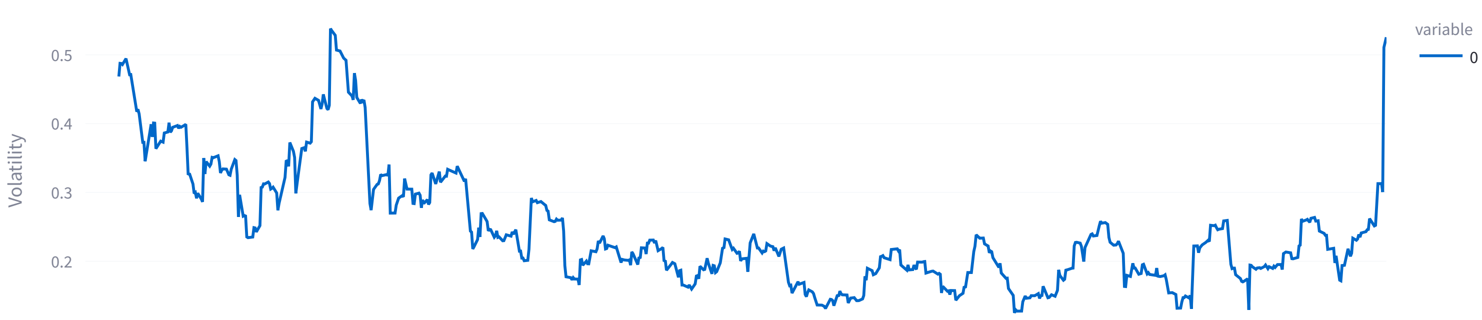
Asset Correlation Matrix

Correlation Between Assets



Rolling Volatility (21-day)

Rolling Volatility



Jul 2022 Jan 2023 Jul 2023 Jan 2024 Jul 2024 Jan 2025

Date

Export Results

Download Portfolio Allocation