merged_metadata.csv (optional)

Drag and drop file here

Limit 200MB per file • CSV

Browse files

merged_m... ×
0.8KB

Settings

Risk-free rate (annual)

0.02 − +

- [x] Use Ledoit–Wolf covariance shrinkage
- [x] Allow limited shorting (–20% to 100%)

Sector Caps

Requires 'Sector' in metadata. Example: Crypto≤0.15, Tech≤0.60

Caps (JSON dict)

{}

Portfolio Lab — Efficient Frontier & Risk

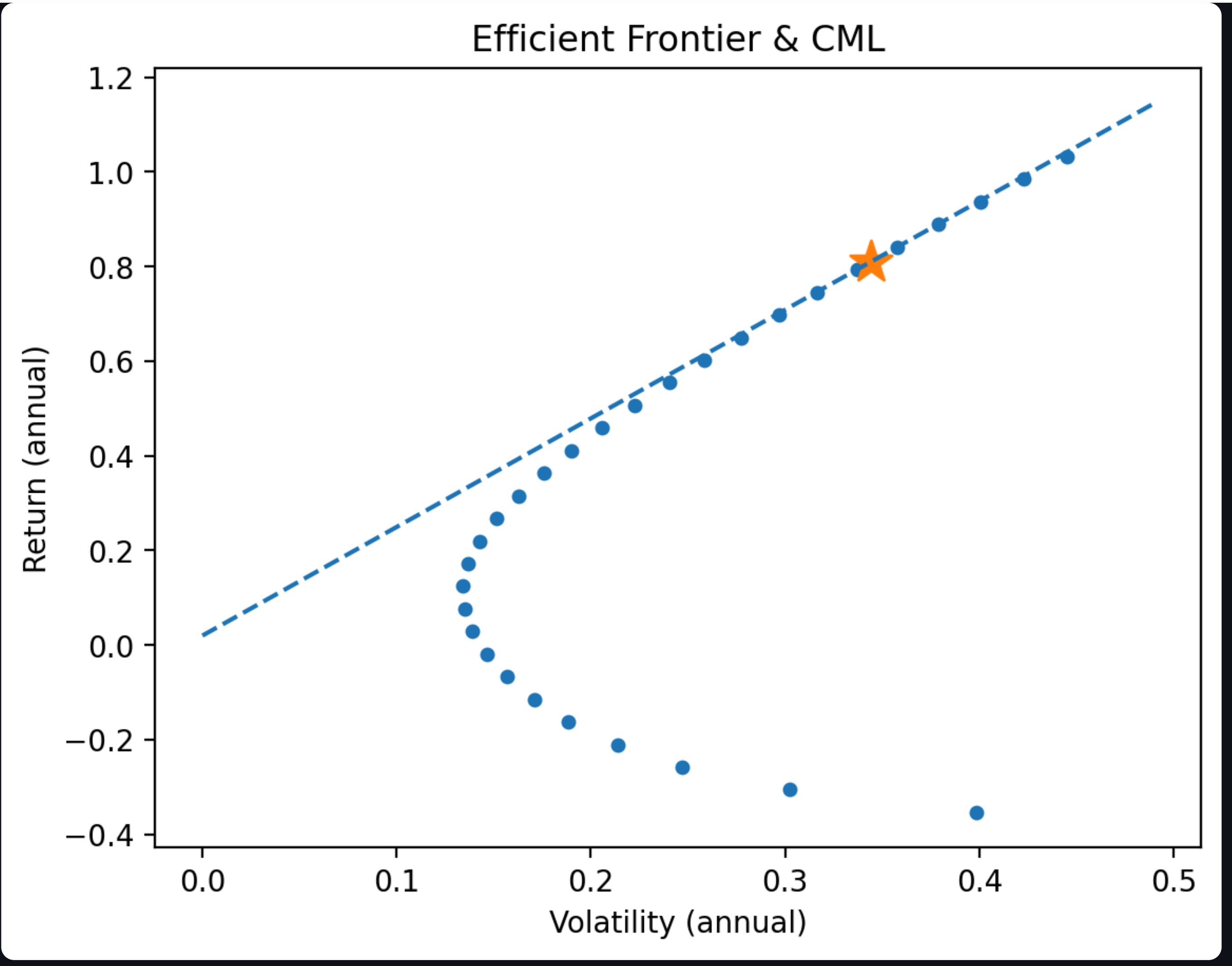
MinVar Return	MinVar Vol	Tan Sharpe	Universe
10.98%	13.41%	2.29	12 assets

Min-Variance Weights

	0
MSFT	
TXN	
AAPL	
FB	
ADBE	
BTC-USD	
IRX	
QCOM	
TSLA	
NVDA	

Tangency Weights

	0
NVDA	
GCF	
TSLA	
AAPL	
BTC-USD	
MSFT	
IRX	
FB	
QCOM	
ADBE	



Monte Carlo Risk (VaR/CVaR, Drawdowns)

Paths

5000

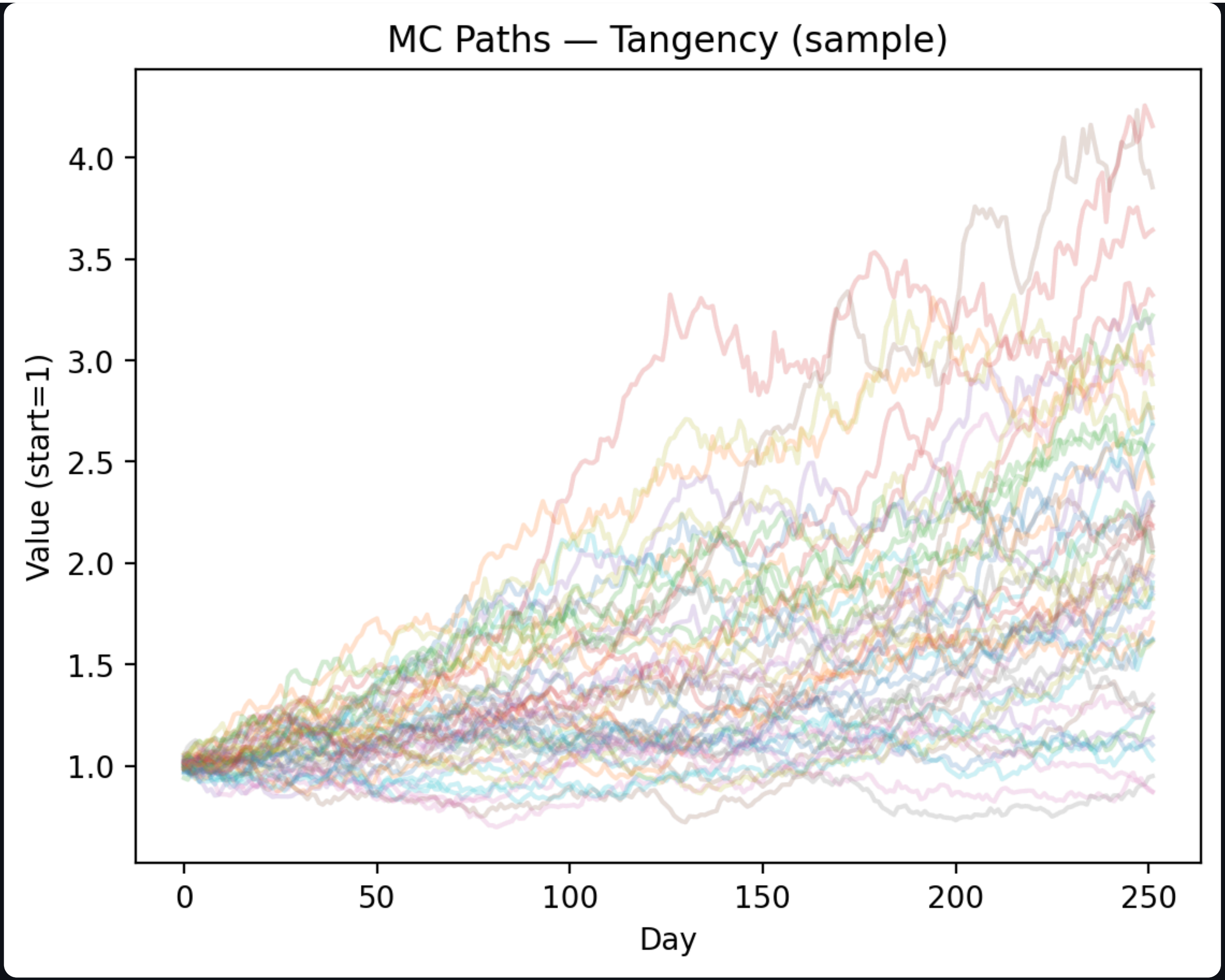
− +

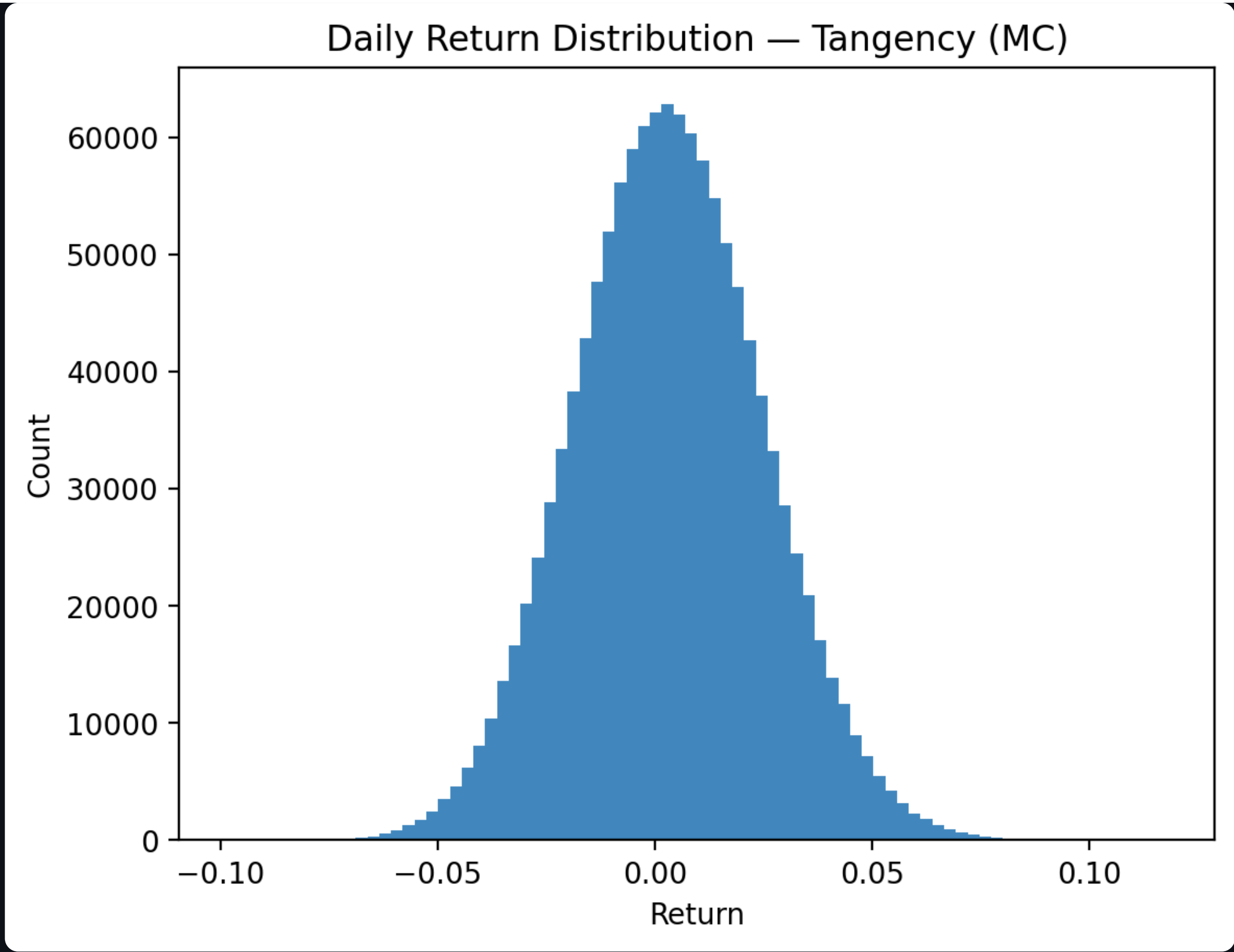
Days

252

Run MC on Tangency


```
{
  "VaR_95_1d" : -0.03216807520139077
  "CVaR_95_1d" : -0.04083032969489371
  "VaR_95_21d" : -0.09450408678920301
  "CVaR_95_21d" : -0.13055623185204188
  "DD_median_sim" : -0.1784679402538305
  "DD_min_sim" : -0.40192553555863686
}
```


MC Paths — Tangency (sample)
Value (start=1)
4.0
3.5
3.0
2.5
2.0
1.5
1.0
0
50
100
150
200
250
Day



Export weights & moments