PROJECT FLOW CHART

Premises
- Identifying risk tolerance (confidence level)
- Trading frequency
- Size of portfolio (11 Assets)
- Historical Time Horizon

Trade Book
- The assets' name
- Weights
- Prices and Amount held for each asset

Data Collection
- Price data
- Dividend Data

Portfolio Historical Performance
- Portfolio Return
- Portfolio Risk

Identifying Risk Engine (Python)
- Package(yfinance, pandas, numpy, math)
- Variables
- objective (risk metrics calculation)
- Risk Metrics [Var, TVaR, CVaR, CTE, ES]

Data Storing
- Reporting risk metrics
- Archive