Portfolio Performance and Risk Analysis in Python

Measured the performance and risk of a 9-stocks portfolio. The portfolio includes 9 publicly traded companies. The company tickers are 'IFF','SPY','MCD','BA','MSFT','HD','USB','EL','NEE'. The weights are [0.15,0.1,0.25,0.1,0.08,0.07,0.02,0.1,0.13]

Calculated the performance ratios and VaR for the portfolio using python:

- Daily return
- Annualized return
- Cumulated return
- Variance
- Standard deviation
- Covariance Matrix
- Var(using Parametric and Monte Carlo Simulation)