Portfolio Analysis report

Introduction

This technical report analyses the portfolio consisting the assets evaluated over a period of 252 days:

1. GOOG

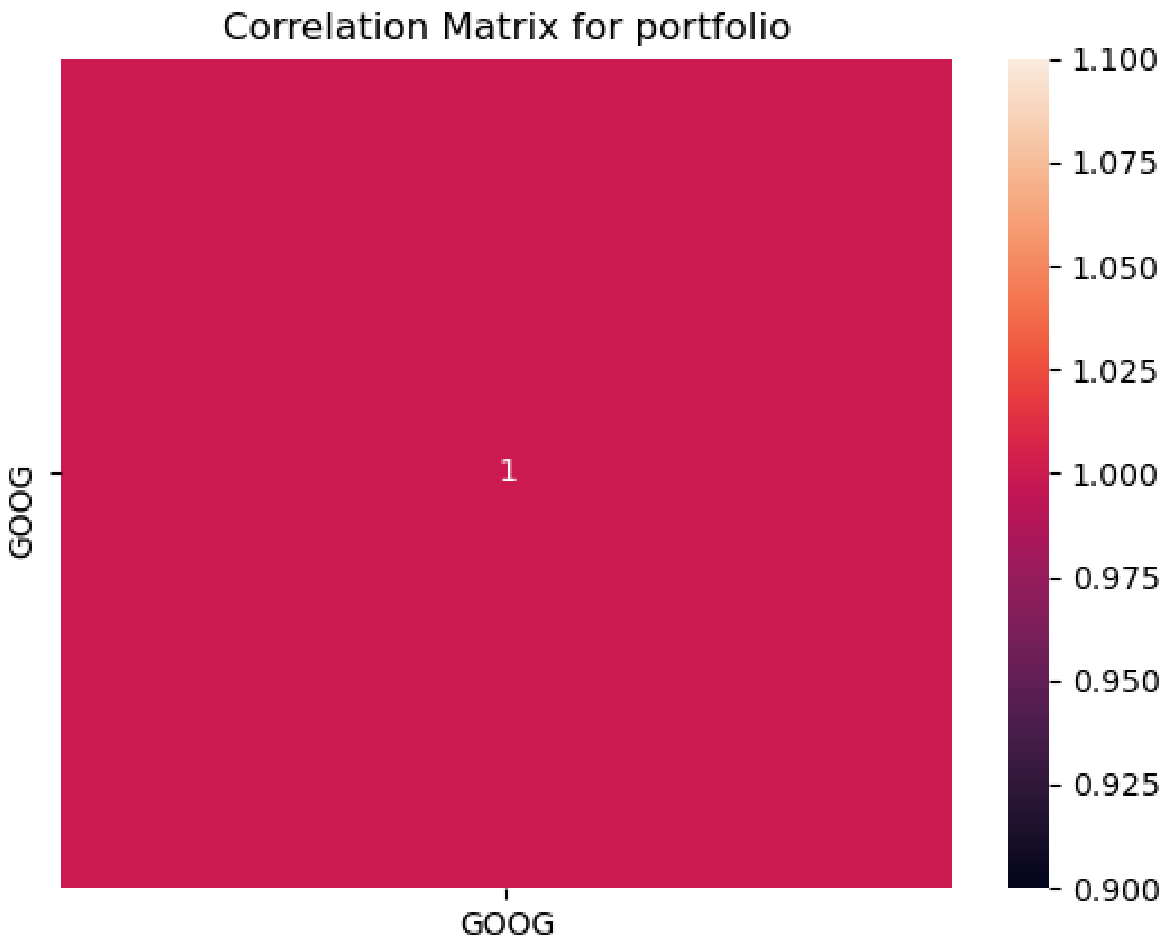
Close Prices

Log returns

The Log returns can be used to understand whether the returns of each of the stocks of the portfolio is gaussian or not and also helps us understand the shape of the returns

Correlation Matrix

The Correlation matrix tells us how the movement of one stock/asset in the portfolio affects the movement of another stock/asset in the portfolio.

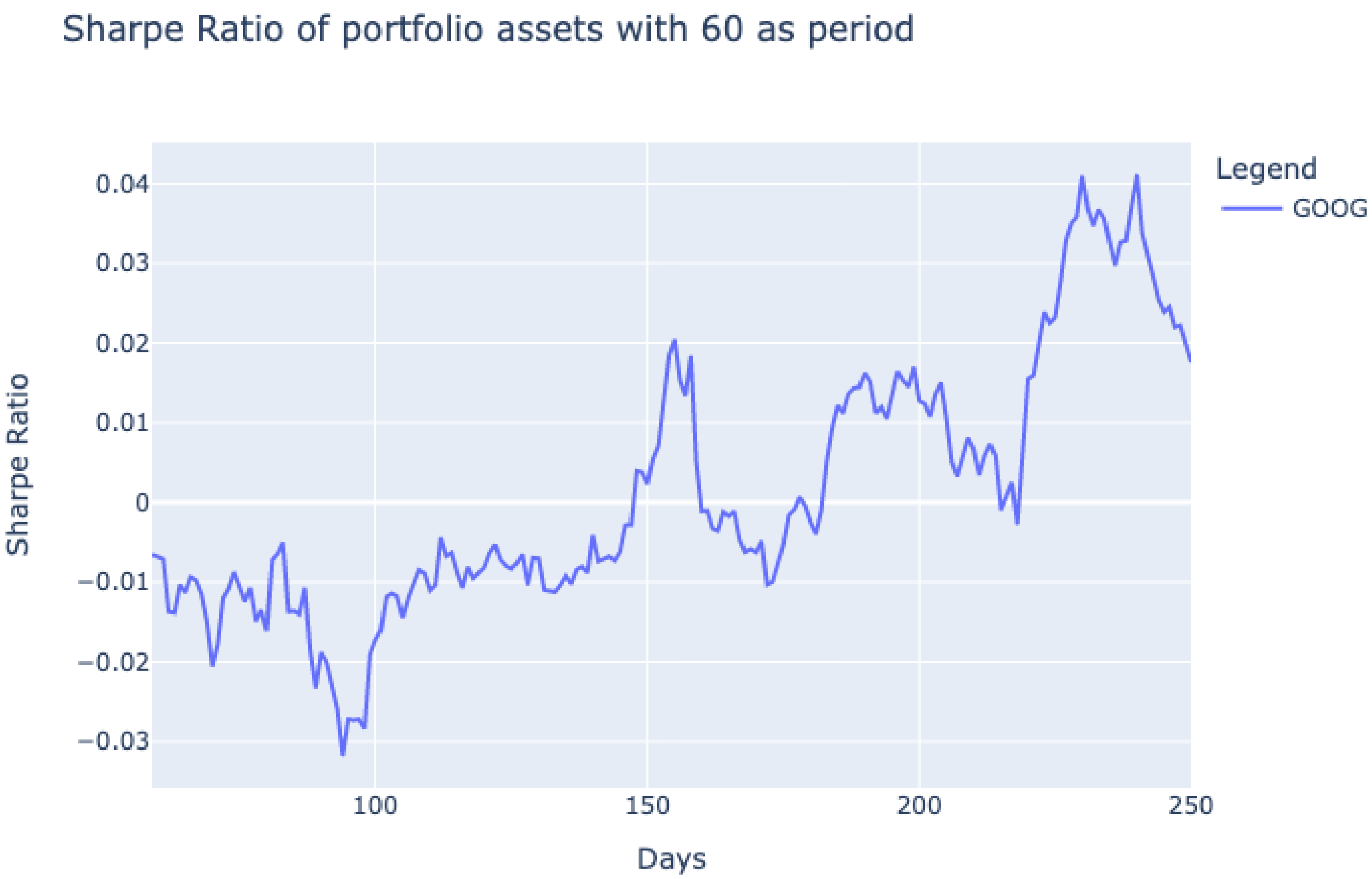


Volitality

The Volitality of a stock is an important thing to look at as it gives investors an idea about the risk assosciated with the invesment.

Sharpe Ratio

The Sharpe Ratio of a stock/asset tells us wheather the returns provided by an investment are worth the volitality. Investors consider a Sharpe ratio greater than 1 to be pretty good.

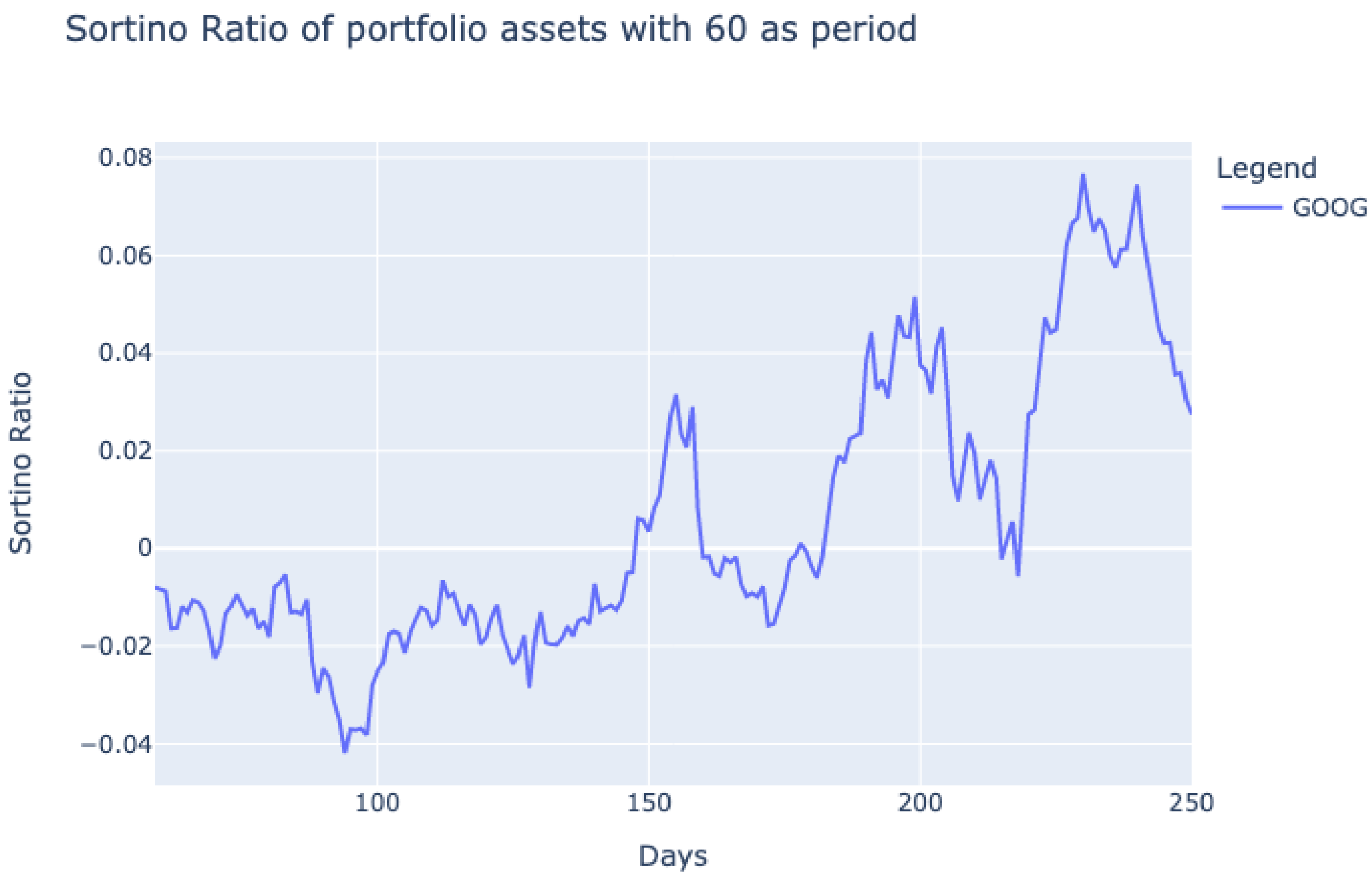


The Annualized Sharpe Ratios for the assets in the portfolio is:

The Annualized Sharpe Ratio for: GOOG is 0.22570914539577325

Sortino Ratio

The Sortino Ratio of a stock/asset is very similar to the Sharpe Ratio except it only considers downside volitality and ignores any upside volitality.

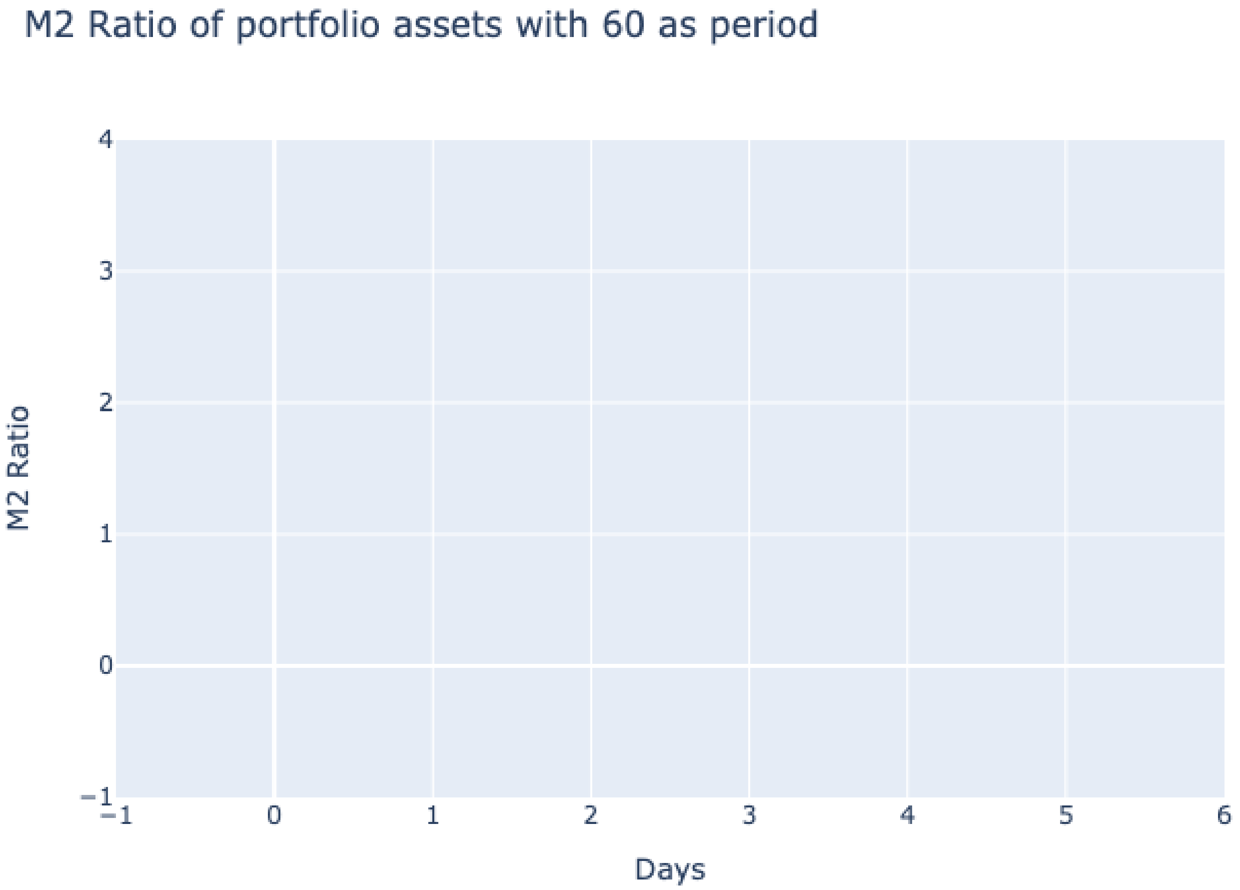


The Annualized Sortino Ratios for the assets in the portfolio is:

The Annualized Sortino Ratio for: GOOG is 0.18246309768377458

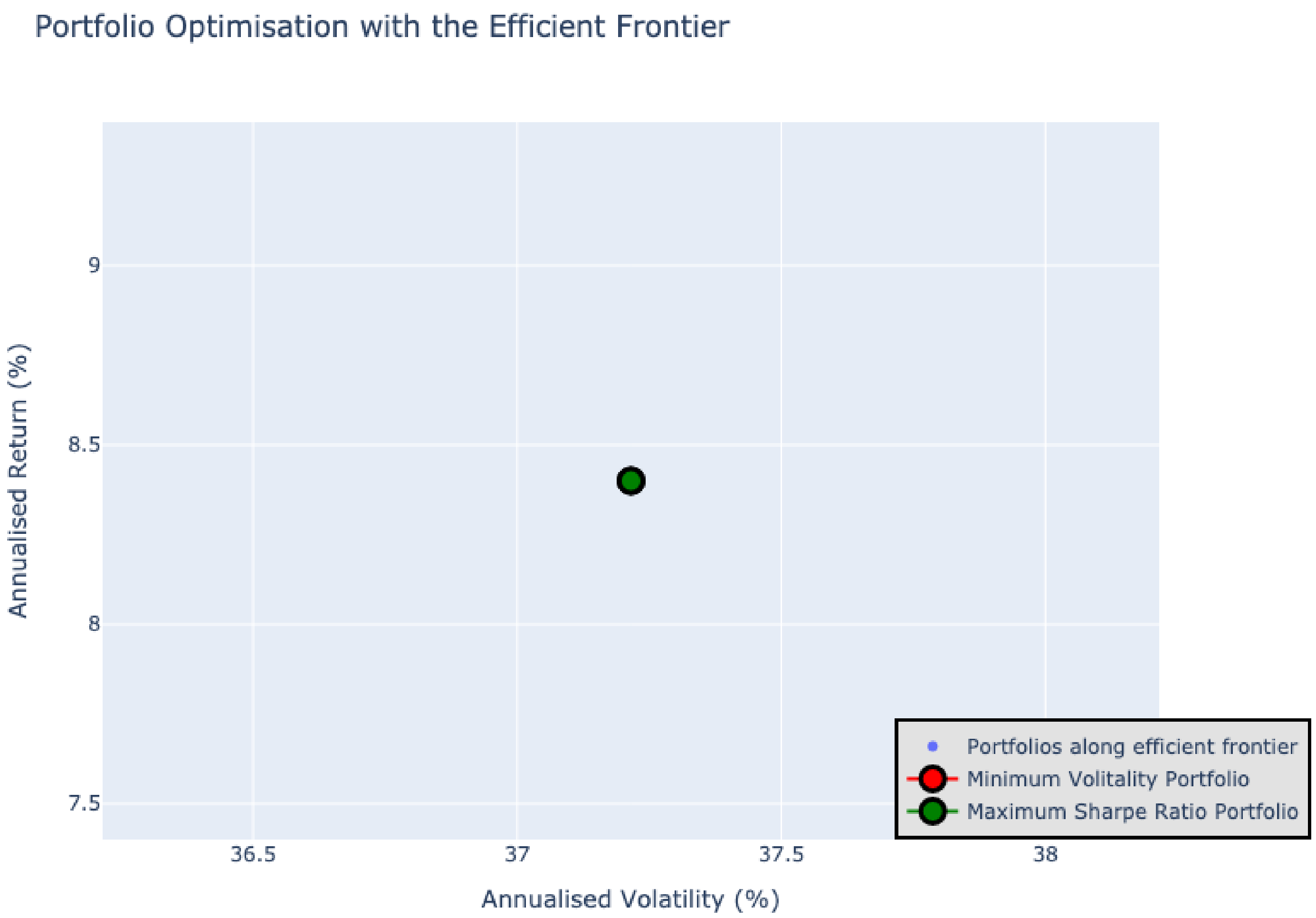
M2 Ratio

The M2 ratio measures the returns of the portfolio, adjusted for the risk of the portfolio relative to that of some benchmark.



Efficient Frontier

The Efficient Frontier consists of several portfolios that are generated. The Optimal Risk to return portfolio is the one with the maximum Sharpe Ratio which is denoted by the green dot.



Minimum Volitality Portfolio Information

Returns:	8.399880074059386%
Volatility:	37.215506085632825%
GOOG weight:	100.0%

Max Sharpe Ratio Portfolio Information

Returns:	8.399880074059386%
Volatility:	37.215506085632825%
GOOG weight:	100.0%