Financial Portfolio Analysis

Market Value, Trend over next 12 Days and Returns

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Agenda

- **Use case Discussion**

- **Deliverables**

- **Insights**

- **Dashboard**

- **Q&A**

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Use case

Analyze the financial portfolios of instruments and baskets using the given dataset and provide analysis report.

Tools Used

- **Microsoft Excel**
- **Tableau**

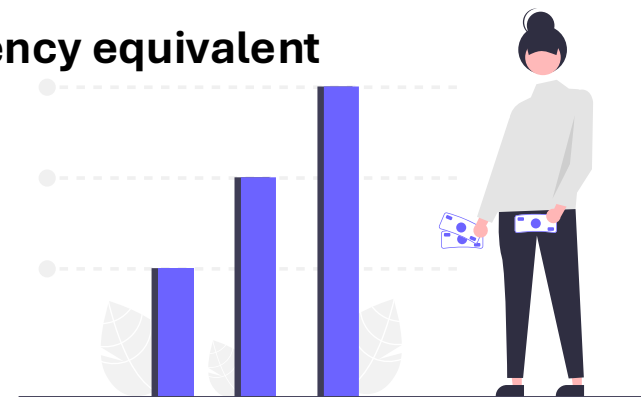## Checking for Data Quality issues & Finding the Base Date for analysis

22 Sept 2020

- ✅ **Instrument Price for 90% position**
- ✅ **FX Rates**
- ✅ **Current Positions**

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Created Samples for next 12 Days for Instrument Prices & FX Rates

- **Used Gaussian Noise Equation with -+10% for sample generation**

- **Converted Instrument prices in USD, CNY & CHF to Euro for same currency equivalent instrument price.**

Deliverables

- **Business Requirement Document.**

- **Positions with a Market Value above 1 million EUR.**

- **Interactive Dashboard with following features**

  - **Cumulative & Positional Level return of Portfolio / Positions for next 12 days .**

  - **Client can select date rate from 22-Sept-2020 to 04-Oct-2020 to see the return.**

  - **Filter Portfolio trend based on market value.**

  - **Visualize FX currency trend for USD , CHY & CHF.**

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Insights

Positions with a Market Value above 1 million EUR on 22 Sept 2020

Basket 1 Portfolio 1 **14 M €**

Basket 2 Portfolio 1 **2 M €**

Basket 3 Portfolio 1 **1.4 M €**

Basket 1 Portfolio 2 **7M €**

High-Return Investment Options Identified

Basket 1 Portfolio 1

AB - Allianceberstein Holding L.P. Units Portfolio 1

AAP - Advance Auto Parts Inc Portfolio 1

AA - Alcoa Inc. Common Stock Portfolio 1

Go to Dashboard

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